



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/07/2010

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
26/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.51800	7.42170	1.28093	7.46860	7.4269	234,724
26/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.33200	8.42800	1.15218	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.33200	6.42800	1.51611	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.33200	4.42800	2.21607	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.33300	2.42800	4.07201	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.68400	0.59400	13.15789	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.66800	1.57200	5.75540	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.66800	2.57200	3.59820	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.66800	3.57200	2.61723	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.28200	8.37800	1.15914	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.28200	6.37800	1.52818	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.28200	4.37800	2.24194	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.28300	2.37900	4.20499	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.08100	0.05800	28.39506	0.00000	0.0000	2,000
26/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.36300	0.43600	20.11019	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.73100	0.63900	12.58550	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.71800	1.62200	5.58789	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.71800	2.62200	3.53201	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.71800	3.62200	2.58203	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
26/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.07100	0.05100	28.16901	0.00000	0.0000	569
26/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.40300	0.47900	18.85856	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.38200	8.47800	1.14531	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.38200	6.47800	1.50423	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.38200	4.47800	2.19078	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.38300	2.47800	3.98657	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.06200	0.04400	29.03226	0.00000	0.0000	2,771
26/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.44400	0.52200	17.56757	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.63800	0.54900	13.94984	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02000	0.02700	35.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.61800	1.52200	5.93325	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.61800	2.52200	3.66692	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.61800	3.52200	2.65340	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.43200	8.52800	1.13852	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.43200	6.52800	1.49254	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.43200	4.52800	2.16606	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.43300	2.52800	3.90464	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.05400	0.03800	29.62963	0.00000	0.0000	100
26/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.48600	0.56600	16.46091	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.59200	0.50500	14.69595	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02400	0.03300	37.50000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.56800	1.47200	6.12245	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.56800	2.47200	3.73832	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.56800	3.47200	2.69058	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.53200	8.62800	1.12518	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.53200	6.62800	1.46969	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.53200	4.62800	2.11827	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
26/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.53200	2.62800	3.79147	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.04100	0.02800	31.70732	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.57300	0.65600	14.48517	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.50400	0.42000	16.66667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.46800	1.37200	6.53951	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.46800	2.37200	3.88979	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.46800	3.37200	2.76817	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.58200	8.67800	1.11862	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.58200	6.67800	1.45852	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.58200	4.67800	2.09515	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.58200	2.67800	3.71805	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.61700	0.70300	13.93841	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.46200	0.38000	17.74892	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04400	0.05800	31.81818	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.41900	1.32200	6.83580	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.41800	2.32200	3.97022	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.41800	3.32200	2.80866	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.63200	8.72800	1.11214	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.63200	6.72800	1.44753	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.63200	4.72800	2.07254	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.63200	2.72800	3.64742	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.03100	0.02100	32.25806	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.66300	0.74900	12.97134	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.42000	0.34100	18.80952	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05200	0.06900	32.69231	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.36900	1.27300	7.01242	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.36800	2.27200	4.05405	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
26/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.36800	3.27200	2.85036	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.78200	8.87800	1.09315	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.78200	6.87800	1.41551	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.78200	4.87800	2.00753	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.78200	2.87800	3.45075	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.30600	0.23600	22.87582	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08800	0.11400	29.54545	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.21900	1.12300	7.87531	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.21800	2.12200	4.32822	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.21800	3.12200	2.98322	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.73200	8.82800	1.09940	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.73200	6.82800	1.42602	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.73200	4.82800	2.02874	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.73200	2.82800	3.51391	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	55,000
26/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.75500	0.84400	11.78808	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.34300	0.26900	21.57434	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07500	0.09700	29.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.26900	1.17300	7.56501	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.26800	2.17200	4.23280	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.26800	3.17200	2.93758	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.88200	8.97800	1.08084	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.88200	6.97800	1.39494	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.88200	4.97800	1.96641	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.88200	2.97800	3.33102	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
26/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	585
26/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.89700	0.98900	10.25641	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.23900	0.17700	25.94142	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12100	0.15500	28.09917	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.12000	1.02400	8.57143	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.11800	2.02200	4.53258	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.11800	3.02200	3.07890	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	1,000
26/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.80200	0.89200	11.22195	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.18200	8.27800	1.17331	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.18200	6.27800	1.55290	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.18200	4.27800	2.29555	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.18300	2.27900	4.39762	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.10700	0.07800	27.10280	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.28900	0.35600	23.18339	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.82600	0.73300	11.25908	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.81800	1.72200	5.28053	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.81800	2.72200	3.40667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.81800	3.72200	2.51441	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.23200	8.32800	1.16618	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.23200	6.32800	1.54044	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.23200	4.32800	2.26843	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.23300	2.32900	4.29915	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.09300	0.06700	27.95699	0.00000	0.0000	1,200
26/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.32500	0.39500	21.53846	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.77800	0.68600	11.82519	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.76800	1.67200	5.42986	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.76800	2.67200	3.46821	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
26/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.76800	3.67200	2.54777	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.48200	8.57800	1.13181	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.48200	6.57800	1.48102	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.48200	4.57800	2.14190	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.48300	2.57800	3.82602	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.04700	0.03300	29.78723	0.00000	0.0000	20,500
26/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.52900	0.61100	15.50095	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.54800	0.46200	15.69343	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.51800	1.42200	6.32411	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.51800	2.42200	3.81255	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.51800	3.42200	2.72882	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.68200	8.77800	1.10574	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.68200	6.77800	1.43670	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.68200	4.77800	2.05041	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.68200	2.77800	3.57942	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.70900	0.79600	12.27080	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.38100	0.30400	20.20997	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06300	0.08200	30.15873	0.00000	0.0000	15,000
26/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.31900	1.22300	7.27824	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.31800	2.22200	4.14150	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.31800	3.22200	2.89331	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.83200	8.92800	1.08696	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.83200	6.92800	1.40515	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.83200	4.92800	1.98675	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
26/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.83200	2.92800	3.38983	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	3,000
26/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.85000	0.94000	10.58824	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.27200	0.20600	24.26471	0.00000	0.0000	1,500
26/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10400	0.13400	28.84615	0.00000	0.0000	100
26/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.17000	1.07400	8.20513	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.16800	2.07200	4.42804	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.16800	3.07200	3.03030	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.78400	1.87900	5.32511	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.63400	1.73000	5.87515	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.04200	1.13500	8.92514	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	500
26/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.18900	1.28300	7.90580	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	3,000
26/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.58500	1.68000	5.99369	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	500
26/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.48500	1.58000	6.39731	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	1,000
26/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.09100	1.18400	8.52429	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.22200	0.28100	26.57658	0.00000	0.0000	100
26/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.14000	0.10300	26.42857	0.00000	0.0000	100
26/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.12200	0.09000	26.22951	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.25400	0.31800	25.19685	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.99400	1.08600	9.25553	0.00000	0.0000	0
26/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	500
26/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.62960	7.53200	1.27923	7.58000	7.5374	39,325
26/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.32000	8.41800	1.17788	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.32000	6.41800	1.55063	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.32400	4.42100	2.24329	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.34900	2.44200	3.95913	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.20200	0.17400	13.86139	0.00000	0.0000	1,000
26/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.52200	0.59200	13.40996	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.73800	0.65800	10.84011	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05800	0.07600	31.03448	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
26/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.68400	1.58700	5.76010	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.68000	2.58300	3.61940	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.68000	3.58200	2.66304	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.10200	0.08800	13.72549	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.02200	1.10600	8.21918	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.37000	8.46800	1.17085	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.37000	6.46800	1.53846	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.37400	4.47100	2.21765	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	300
26/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.39700	2.49000	3.87985	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.69800	0.61900	11.31805	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06800	0.08700	27.94118	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.63400	1.53700	5.93635	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.63000	2.53300	3.68821	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.63000	3.53200	2.69972	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.42000	8.51800	1.16390	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.42000	6.51800	1.52648	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.42300	4.52000	2.19308	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.44600	2.53900	3.80213	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.17900	0.15400	13.96648	0.00000	0.0000	16,000
26/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.59900	0.67200	12.18698	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.65900	0.58300	11.53263	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07900	0.10100	27.84810	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.58500	1.48800	6.11987	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.58000	2.48300	3.75969	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.58000	3.48200	2.73743	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.47000	8.56800	1.15702	0.00000	0.0000	0
26/07/2010	\$ / 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
26/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.47000	6.56800	1.51468	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.47300	4.57000	2.16857	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.49500	2.58800	3.72745	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.16900	0.14500	14.20118	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.63900	0.71300	11.58059	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.62100	0.54700	11.91626	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09100	0.11500	26.37363	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.53500	1.43800	6.31922	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.53000	2.43300	3.83399	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.53000	3.43200	2.77620	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.19000	0.16400	13.68421	0.00000	0.0000	21,440
26/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.56000	0.63200	12.85714	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.52000	8.61800	1.15023	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.52000	6.61800	1.50307	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.52300	4.62000	2.14459	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.54300	2.63700	3.69642	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.15900	0.13700	13.83648	0.00000	0.0000	4,400
26/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.67900	0.75500	11.19293	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.58400	0.51300	12.15753	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10400	0.13100	25.96154	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.48600	1.38900	6.52759	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.48000	2.38300	3.91129	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.48000	3.38200	2.81609	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.57000	8.66800	1.14352	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.57000	6.66800	1.49163	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.57300	4.67000	2.12115	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.59200	2.68600	3.62654	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.15000	0.12900	14.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.72000	0.79700	10.69444	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
26/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.54900	0.48000	12.56831	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11900	0.14800	24.36975	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.43600	1.34000	6.68524	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.43100	2.33300	4.03126	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.43000	3.33200	2.85714	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.62000	8.71800	1.13689	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.62000	6.71800	1.48036	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.62300	4.72000	2.09820	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.64100	2.73500	3.55926	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.14100	0.12200	13.47518	0.00000	0.0000	1,000
26/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.76100	0.84000	10.38108	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.51500	0.44800	13.00971	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13500	0.16600	22.96296	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.38700	1.29100	6.92141	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.38100	2.28300	4.11592	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.38000	3.28200	2.89941	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.82000	8.91800	1.11111	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.82000	6.91800	1.43695	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.82200	4.91900	2.01161	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.83700	2.93200	3.34861	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.11300	0.09800	13.27434	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.93300	1.01600	8.89603	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.39300	0.33600	14.50382	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.21300	0.25400	19.24883	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.19100	1.09500	8.06045	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.18100	2.08400	4.44750	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.18000	3.08200	3.08176	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / 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
26/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.77000	8.86800	1.11745	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.77000	6.86800	1.44756	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.77200	4.86900	2.03269	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.78800	2.88300	3.40746	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.12000	0.10300	14.16667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.89000	0.97100	9.10112	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.42100	0.36200	14.01425	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.19100	0.23000	20.41885	0.00000	0.0000	48,000
26/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.24000	1.14400	7.74194	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.23100	2.13400	4.34783	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.23000	3.13200	3.03406	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.09700	0.08400	13.40206	0.00000	0.0000	13,185
26/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.06700	1.15200	7.96626	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.87000	8.96800	1.10485	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.87000	6.96800	1.42649	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.87200	4.96900	1.99097	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.88600	2.98100	3.29175	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.10700	0.09300	13.08411	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.97700	1.06100	8.59775	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.36600	0.31100	15.02732	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.23600	0.27900	18.22034	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.14200	1.04700	8.31874	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.13100	2.03400	4.55185	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.13000	3.03200	3.13099	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.13400	0.11500	14.17910	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.80400	0.88300	9.82587	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.22000	8.31800	1.19221	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.22000	6.31800	1.57556	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.22400	4.32100	2.29640	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
26/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.25200	2.34400	4.08526	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.22900	0.19700	13.97380	0.00000	0.0000	14,544
26/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.44900	0.51500	14.69933	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.82100	0.73700	10.23143	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04100	0.05500	34.14634	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.78300	1.68600	5.44027	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.78000	2.68300	3.48921	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.78000	3.68200	2.59259	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.27000	8.36800	1.18501	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.27000	6.36800	1.56300	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.27400	4.37100	2.26954	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.30000	2.39300	4.04348	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.21500	0.18500	13.95349	0.00000	0.0000	30,000
26/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.48500	0.55300	14.02062	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.77900	0.69700	10.52632	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04900	0.06500	32.65306	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.73300	1.63600	5.59723	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.73000	2.63300	3.55311	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.73000	3.63200	2.62735	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.67000	8.76800	1.13033	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.67000	6.76800	1.46927	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.67200	4.77000	2.09760	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.69000	2.78400	3.49442	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.48200	0.41800	13.27801	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15200	0.18600	22.36842	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.33800	1.24200	7.17489	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.33100	2.23300	4.20420	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.33000	3.23200	2.94294	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
26/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.72000	8.81800	1.12385	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.72000	6.81800	1.45833	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.72200	4.82000	2.07539	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.73900	2.83300	3.43191	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.12600	0.10900	13.49206	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.84600	0.92700	9.57447	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.45100	0.38900	13.74723	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17100	0.20700	21.05263	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.28900	1.19300	7.44763	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.28100	2.18300	4.29636	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.28000	3.18200	2.98780	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.42000	7.51800	1.32075	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.42100	5.51900	1.80778	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.43000	3.52600	2.79883	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.48400	1.57300	5.99730	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.58000	4.48200	2.13974	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.53100	1.62100	5.87851	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	500
26/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.91500	2.00700	4.80418	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.62600	1.71700	5.59656	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.96300	2.05500	4.68670	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.24400	0.21000	13.93443	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.41400	0.47800	15.45894	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.34200	1.43100	6.63189	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	30,000
26/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.28600	0.34100	19.23077	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.31600	0.27300	13.60759	0.00000	0.0000	15,000
26/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.24900	1.33700	7.04564	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.07900	0.06900	12.65823	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
26/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.27800	0.23900	14.02878	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.34800	0.40700	16.95402	0.00000	0.0000	500
26/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.43600	1.52500	6.19777	0.00000	0.0000	0
26/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	20,000
26/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.74140	7.64230	1.28013	7.68700	7.6500	2,387
26/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.32100	0.28700	10.59190	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.58000	0.64500	11.20690	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.30600	0.27400	10.45752	0.00000	0.0000	340
26/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.61500	0.68200	10.89431	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.33500	0.30000	10.44776	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.54400	0.60800	11.76471	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.96800	1.04500	7.95455	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.20900	0.18700	10.52632	0.00000	0.0000	30,000
26/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.81500	2.90800	3.30373	0.00000	0.0000	0
26/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	30,000
26/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.85390	7.75330	1.28089	0.00000	0.0000	2,900
26/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.69300	0.63400	8.51371	0.00000	0.0000	0
26/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.28900	0.33100	14.53287	0.00000	0.0000	0
26/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.66500	0.60800	8.57143	0.00000	0.0000	0
26/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.31100	0.35500	14.14791	0.00000	0.0000	0
26/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.72100	0.66100	8.32178	0.00000	0.0000	0
26/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.26700	0.30800	15.35581	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.56820	11.47920	0.76935	11.56150	11.4955	21,521
26/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.26800	1.34800	6.30915	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.04200	0.03100	26.19048	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.17400	1.25200	6.64395	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.22100	1.30000	6.47011	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.55600	0.61900	11.33094	0.00000	0.0000	0
26/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.12400	0.09800	20.96774	0.00000	0.0000	417
26/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.73500	11.64470	0.76949	0.00000	0.0000	12,434
26/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.38700	0.34200	11.62791	0.00000	0.0000	0
26/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.55200	0.59700	8.15217	0.00000	0.0000	0
26/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.52000	0.56300	8.26923	0.00000	0.0000	0
26/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.40500	0.35800	11.60494	0.00000	0.0000	50
26/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.90120	11.80850	0.77891	0.00000	0.0000	520
26/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.64300	0.58500	9.02022	0.00000	0.0000	0
26/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.54200	0.57700	6.45756	0.00000	0.0000	0
26/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.62100	0.56500	9.01771	0.00000	0.0000	0
26/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.57000	0.60700	6.49123	0.00000	0.0000	0
26/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.66500	0.60600	8.87218	0.00000	0.0000	0
26/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.51400	0.54800	6.61479	0.00000	0.0000	0
26/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08620	0.08510	1.27610	0.00000	0.0000	273
26/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00427	0.00346	18.96956	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
26/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00097	0.00126	29.89691	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08760	0.08650	1.25571	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00513	0.00451	12.08577	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00353	0.00401	13.59773	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00216	0.00186	13.88889	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01056	0.01136	7.57576	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01207	0.01105	8.45070	0.00000	0.0000	0
26/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00047	0.00055	17.02128	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.63760	9.60010	0.38910	9.65700	9.6020	16,053
26/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.02800	2.06600	1.87377	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.61100	0.63900	4.58265	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.88400	0.91700	3.73303	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	2,530
26/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.44300	0.46700	5.41761	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.08100	0.06700	17.28395	0.00000	0.0000	2,000
26/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.29500	0.31300	6.10169	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.13300	0.11300	15.03759	0.00000	0.0000	750
26/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.41000	0.37700	8.04878	0.00000	0.0000	0
26/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07200	0.07700	6.94444	0.00000	0.0000	1,500
26/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.77780	9.73950	0.39170	9.77300	9.7525	6,572
26/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.42200	10.46100	0.37421	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.42200	8.46100	0.46307	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.42300	6.46200	0.60719	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.42600	4.46400	0.85856	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.45500	2.48900	1.38493	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.50400	1.53600	2.12766	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.21500	0.20000	6.97674	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.63700	0.66100	3.76766	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.69100	0.65800	4.77569	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.11300	0.11900	5.30973	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.59100	1.55200	2.45129	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.31100	2.34400	1.42795	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.47200	10.51100	0.37242	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.47200	8.51100	0.46034	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.47300	6.51200	0.60250	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.47600	4.51400	0.84897	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.50300	2.53700	1.35837	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.55000	1.58300	2.12903	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.20400	0.18900	7.35294	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67600	0.70000	3.55030	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.65500	0.62300	4.88550	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.12700	0.13400	5.51181	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.54200	1.50300	2.52918	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.17200	11.21100	0.34909	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.17200	9.21100	0.42521	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.17200	7.21100	0.54378	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.17400	5.21200	0.73444	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.18700	3.22200	1.09821	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.21500	2.24900	1.53499	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.27300	1.30400	2.43519	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.28400	0.26500	6.69014	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.45600	0.47600	4.38596	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.88800	0.85300	3.94144	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.07200	11.11100	0.35224	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.07200	9.11100	0.42989	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.07200	7.11100	0.55147	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.07400	5.11200	0.74892	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.08800	3.12300	1.13342	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.12000	2.15300	1.55660	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
26/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.18300	1.21300	2.53593	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.31800	0.29700	6.60377	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.39000	0.40800	4.61538	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.97300	0.93700	3.69990	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.22200	10.26100	0.38153	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.22200	8.26100	0.47434	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.22300	6.26200	0.62671	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.22700	4.26400	0.87533	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.26300	2.29600	1.45824	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.31900	1.35000	2.35027	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.26800	0.25000	6.71642	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.49000	0.51100	4.28571	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.84600	0.81200	4.01891	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.78700	1.74900	2.12647	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.32200	10.36100	0.37783	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.32200	8.36100	0.46864	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.32300	6.36200	0.61680	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.32600	4.36400	0.87841	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.35800	2.39200	1.44190	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.41100	1.44300	2.26790	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	375
26/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.56200	0.58400	3.91459	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.76700	0.73300	4.43286	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.08900	0.09400	5.61798	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.68900	1.65000	2.30906	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.62200	10.66100	0.36716	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.62200	8.66100	0.45233	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.62300	6.66100	0.57376	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.62500	4.66300	0.82162	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.64800	2.68300	1.32175	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.69100	1.72500	2.01064	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.17400	0.16100	7.47126	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79600	0.82200	3.26633	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.55300	0.52200	5.60579	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17500	0.18300	4.57143	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.39600	1.35700	2.79370	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.77200	10.81100	0.36205	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.77200	8.81100	0.44460	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.77300	6.81100	0.56105	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.77500	4.81300	0.79581	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.79400	2.82900	1.25268	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.83400	1.86800	1.85387	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.14900	0.13700	8.05369	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.92100	0.94800	2.93160	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.46200	0.43300	6.27706	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.25100	1.21300	3.03757	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.07200	10.11100	0.38721	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.07200	8.11100	0.48315	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.07300	6.11200	0.64219	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.07800	4.11500	0.90731	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.93500	1.89700	1.96382	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.12200	10.16100	0.38530	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
26/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.12200	8.16100	0.48018	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.12300	6.16200	0.63694	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.12800	4.16500	0.89632	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.16800	2.20100	1.52214	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.10600	0.09800	7.54717	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.22800	1.25900	2.52443	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.30000	0.28000	6.66667	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.42200	0.44100	4.50237	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.93000	0.89500	3.76344	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.88600	1.84700	2.06787	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.17200	10.21100	0.38341	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.17200	8.21100	0.47724	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.17300	6.21200	0.63178	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.17700	4.21400	0.88580	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.83600	1.79800	2.06972	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.71500	0.74000	3.49650	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.19300	0.17900	7.25389	0.00000	0.0000	60
26/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.43400	0.40500	6.68203	0.00000	0.0000	0
26/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.25600	0.26600	3.90625	0.00000	0.0000	750
26/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.91660	9.87820	0.38723	0.00000	0.0000	8,620
26/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.51300	0.49300	3.89864	0.00000	0.0000	0
26/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.39600	0.41500	4.79798	0.00000	0.0000	0
26/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.48900	0.46900	4.08998	0.00000	0.0000	0
26/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42200	0.44100	4.50237	0.00000	0.0000	0
26/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.53800	0.51700	3.90335	0.00000	0.0000	0
26/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.37100	0.38900	4.85175	0.00000	0.0000	0
26/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.68120	6.62940	0.77531	6.63500	6.6350	7,991
26/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05000	0.03600	28.00000	0.00000	0.0000	0
26/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.26900	0.30700	14.12639	0.00000	0.0000	0
26/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.70410	6.65230	0.77266	0.00000	0.0000	8,119
26/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14700	0.12700	13.60544	0.00000	0.0000	0
26/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.34300	0.37500	9.32945	0.00000	0.0000	0
26/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.37900	0.41300	8.97098	0.00000	0.0000	0
26/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13300	0.11500	13.53383	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.72450	6.67300	0.76586	0.00000	0.0000	25
26/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30000	0.27000	10.00000	0.00000	0.0000	0
26/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.27600	0.29700	7.60870	0.00000	0.0000	0
26/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27700	0.25200	9.02527	0.00000	0.0000	0
26/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.30300	0.32900	8.58086	0.00000	0.0000	0
26/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32400	0.29300	9.56790	0.00000	0.0000	0
26/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.25000	0.27000	8.00000	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.22830	7.19060	0.52156	0.00000	0.0000	75
26/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.04400	0.03200	27.27273	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.31600	0.34100	7.91139	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.32420	7.28510	0.53385	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.45900	0.49000	6.75381	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.50000	0.53200	6.40000	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.09300	0.08400	9.67742	0.00000	0.0000	0
26/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.41900	0.44900	7.15990	0.00000	0.0000	0

Future Open Interest

361,539

Option Open Interest

408,866

Total

770,405