



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/07/2010

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
28/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.38740	7.40380	0.22200	7.44000	7.3832	228,848
28/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.46300	8.44600	0.20087	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.46300	6.44600	0.26304	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.46300	4.44600	0.38091	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.46300	2.44600	0.69022	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.56000	0.57400	2.50000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.53800	1.55400	1.04031	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.53700	2.55400	0.67008	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.53700	3.55400	0.48063	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.41300	8.39600	0.20207	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.41300	6.39600	0.26509	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.41300	4.39600	0.38523	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.41300	2.39600	0.70452	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	2,000
28/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.46000	0.44400	3.47826	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.60500	0.62000	2.47934	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.58800	1.60400	1.00756	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.58700	2.60400	0.65713	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.58700	3.60400	0.47393	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
28/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	669
28/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.50300	0.48700	3.18091	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.51300	8.49600	0.19969	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.51300	6.49600	0.26102	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.51300	4.49600	0.37669	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.51300	2.49600	0.67648	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	2,771
28/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.54700	0.53100	2.92505	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.51500	0.52800	2.52427	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.48800	1.50400	1.07527	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.48700	2.50400	0.68355	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.48700	3.50400	0.48753	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.56300	8.54600	0.19853	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.56300	6.54600	0.25903	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.56300	4.54600	0.37256	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.56300	2.54600	0.66329	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	100
28/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.59200	0.57600	2.70270	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.47100	0.48400	2.76008	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.43800	1.45400	1.11266	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.43700	2.45400	0.69758	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.43700	3.45400	0.49462	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.66300	8.64600	0.19624	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.66300	6.64600	0.25514	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.66300	4.64600	0.36457	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
28/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.66300	2.64600	0.63838	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.68500	0.66800	2.48175	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.38800	0.39900	2.83505	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.33800	1.35400	1.19581	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.33700	2.35400	0.72743	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.33700	3.35400	0.50944	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.71300	8.69600	0.19511	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.71300	6.69600	0.25324	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.71300	4.69600	0.36070	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.71300	2.69600	0.62661	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.73200	0.71500	2.32240	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.34800	0.35900	3.16092	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.28800	1.30400	1.24224	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.28700	2.30400	0.74333	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.28700	3.30400	0.51719	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.76300	8.74600	0.19400	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.76300	6.74600	0.25137	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.76300	4.74600	0.35692	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.76300	2.74600	0.61527	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.77900	0.76200	2.18228	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.31000	0.32000	3.22581	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.23800	1.25400	1.29241	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.23700	2.25400	0.75995	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
28/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.23700	3.25400	0.52518	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.91300	8.89600	0.19073	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.91300	6.89600	0.24591	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.91300	4.89600	0.34602	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.91300	2.89600	0.58359	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.20900	0.21600	3.34928	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.08900	1.10500	1.46924	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.08700	2.10400	0.81457	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.08700	3.10400	0.55070	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.86300	8.84600	0.19181	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.86300	6.84600	0.24771	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.86300	4.84600	0.34958	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.86300	2.84600	0.59378	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	55,000
28/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.87500	0.85800	1.94286	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.24100	0.24900	3.31950	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.10400	0.09500	8.65385	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.13900	1.15500	1.40474	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.13700	2.15400	0.79551	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.13700	3.15400	0.54192	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.01300	8.99600	0.18862	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.01300	6.99600	0.24241	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.01300	4.99600	0.33912	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.01300	2.99600	0.56422	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
28/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	585
28/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.02100	1.00400	1.66503	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.15300	0.15800	3.26797	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.16600	0.15400	7.22892	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.99000	1.00600	1.61616	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.98700	2.00400	0.85556	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.98700	3.00400	0.56913	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	1,000
28/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.92300	0.90600	1.84182	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.31300	8.29600	0.20450	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.31300	6.29600	0.26929	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.31300	4.29600	0.39416	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.31300	2.29600	0.73498	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.37600	0.36100	3.98936	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.69900	0.71400	2.14592	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.68700	1.70400	1.00771	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.68700	2.70400	0.63268	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.68700	3.70400	0.46108	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.36300	8.34600	0.20328	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.36300	6.34600	0.26717	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.36300	4.34600	0.38964	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.36300	2.34600	0.71942	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	1,200
28/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.41700	0.40200	3.59712	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.65200	0.66600	2.14724	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.63700	1.65400	1.03849	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.63700	2.65400	0.64467	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
28/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.63700	3.65400	0.46742	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.61300	8.59600	0.19738	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.61300	6.59600	0.25707	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.61300	4.59600	0.36852	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.61300	2.59600	0.65059	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	20,500
28/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.63800	0.62200	2.50784	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.42900	0.44100	2.79720	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.38800	1.40400	1.15274	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.38700	2.40400	0.71219	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.38700	3.40400	0.50192	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.81300	8.79600	0.19290	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.81300	6.79600	0.24952	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.81300	4.79600	0.35321	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.81300	2.79600	0.60434	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.82700	0.81000	2.05562	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.27500	0.28300	2.90909	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	15,000
28/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.18800	1.20500	1.43098	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.18700	2.20400	0.77732	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.18700	3.20400	0.53342	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.96300	8.94600	0.18967	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.96300	6.94600	0.24415	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.96300	4.94600	0.34253	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
28/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.96300	2.94600	0.57374	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	3,000
28/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.97200	0.95500	1.74897	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.18000	0.18600	3.33333	0.00000	0.0000	1,500
28/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14300	0.13200	7.69231	0.00000	0.0000	100
28/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.03900	1.05600	1.63619	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.03700	2.05400	0.83456	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.03700	3.05400	0.55976	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.91400	1.89700	0.88819	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.76400	1.74700	0.96372	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.16800	1.15100	1.45548	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	500
28/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.31600	1.29900	1.29179	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	3,000
28/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.71400	1.69700	0.99183	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	500
28/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.61500	1.59800	1.05263	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
28/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.21700	1.20000	1.39688	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.29800	0.28400	4.69799	0.00000	0.0000	100
28/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	100
28/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.33700	0.32200	4.45104	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.11900	1.10200	1.51921	0.00000	0.0000	0
28/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	500
28/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.49680	7.50080	0.05336	7.54000	7.4964	45,630
28/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.45300	8.44900	0.04732	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.45300	6.44900	0.06199	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.45500	4.45000	0.11223	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.47300	2.46400	0.36393	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.15600	0.15200	2.56410	0.00000	0.0000	1,000
28/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.60900	0.60100	1.31363	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.62300	0.62200	0.16051	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07600	0.07100	6.57895	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
28/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.55100	1.55500	0.25790	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.54700	2.55100	0.15705	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.54700	3.55100	0.11277	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.07700	0.07400	3.89610	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.13000	1.12300	0.61947	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.50300	8.49900	0.04704	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.50300	6.49900	0.06151	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.50500	4.50000	0.11099	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	300
28/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.52200	2.51300	0.35686	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.58600	0.58400	0.34130	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.50200	1.50500	0.19973	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.49700	2.50100	0.16019	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.49700	3.50100	0.11438	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.55300	8.54900	0.04677	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.55300	6.54900	0.06104	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.55500	4.55000	0.10977	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.57100	2.56200	0.35006	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.13700	0.13400	2.18978	0.00000	0.0000	16,000
28/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.69000	0.68300	1.01449	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.54900	0.54700	0.36430	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.45200	1.45500	0.20661	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.44700	2.45100	0.16347	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.44700	3.45100	0.11604	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.60300	8.59900	0.04650	0.00000	0.0000	0
28/07/2010	\$ / 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
28/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.60300	6.59900	0.06058	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.60500	4.60000	0.10858	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.62000	2.61100	0.34351	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.12900	0.12500	3.10078	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.73200	0.72400	1.09290	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.51400	0.51200	0.38911	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11700	0.11100	5.12821	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.40300	1.40600	0.21383	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.39800	2.40100	0.12510	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.39700	3.40100	0.11775	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.14600	0.14300	2.05479	0.00000	0.0000	21,440
28/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.64900	0.64200	1.07858	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.65300	8.64900	0.04623	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.65300	6.64900	0.06012	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.65400	4.65000	0.08595	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.66900	2.66000	0.33720	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.12100	0.11800	2.47934	0.00000	0.0000	4,400
28/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.77400	0.76700	0.90439	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.48000	0.47800	0.41667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13300	0.12700	4.51128	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.35400	1.35600	0.14771	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.34800	2.35200	0.17036	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.34700	3.35100	0.11951	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.70300	8.69900	0.04596	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.70300	6.69900	0.05967	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.70400	4.70000	0.08503	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.71800	2.70900	0.33113	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.81700	0.81000	0.85679	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
28/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.44800	0.44600	0.44643	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15100	0.14500	3.97351	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.30400	1.30700	0.23006	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.29800	2.30200	0.17406	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.29700	3.30100	0.12132	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.75300	8.74900	0.04570	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.75300	6.74900	0.05923	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.75400	4.75000	0.08414	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.76700	2.75800	0.32526	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	4,000
28/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.86100	0.85300	0.92915	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.41700	0.41500	0.47962	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17000	0.16400	3.52941	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.25500	1.25800	0.23904	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.24800	2.25200	0.17794	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.24700	3.25100	0.12319	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.95300	8.94900	0.04468	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.95300	6.94900	0.05753	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.95400	4.94900	0.10093	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.96400	2.95600	0.26991	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.03900	1.03100	0.76997	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.30800	0.30600	0.64935	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.26100	0.25500	2.29885	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.06000	1.06100	0.09434	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.04800	2.05200	0.19531	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.04700	3.05100	0.13128	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / 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
28/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.90300	8.89900	0.04493	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.90300	6.89900	0.05795	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.90400	4.89900	0.10196	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.91500	2.90600	0.30875	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.99400	0.98600	0.80483	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.33300	0.33100	0.60060	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23600	0.23000	2.54237	0.00000	0.0000	48,000
28/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.10800	1.11000	0.18051	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.09800	2.10200	0.19066	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.09700	3.10100	0.12916	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	8,185
28/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.17600	1.16900	0.59524	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.00300	8.99900	0.04443	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.00300	6.99900	0.05712	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.00400	4.99900	0.09992	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.01400	3.00500	0.29861	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.08500	1.07700	0.73733	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.28400	0.28300	0.35211	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.28700	0.28200	1.74216	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.01100	1.01300	0.19782	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.99900	2.00200	0.15008	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.99700	3.00100	0.13347	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.90500	0.89700	0.88398	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.35300	8.34900	0.04789	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.35300	6.34900	0.06296	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.35500	4.35000	0.11481	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
28/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.37500	2.36700	0.33684	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	14,644
28/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.53000	0.52300	1.32075	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.70200	0.70200	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.65000	1.65400	0.24242	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.64700	2.65100	0.15111	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.64700	3.65100	0.10968	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.40300	8.39900	0.04760	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.40300	6.39900	0.06247	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.40500	4.40000	0.11351	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.42400	2.41600	0.33003	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.16600	0.16300	1.80723	0.00000	0.0000	30,000
28/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.56900	0.56200	1.23023	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.66200	0.66100	0.15106	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.60100	1.60400	0.18738	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.59700	2.60100	0.15402	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.59700	3.60100	0.11120	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.80300	8.79900	0.04544	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.80300	6.79900	0.05880	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.80400	4.79900	0.10408	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.81600	2.80800	0.28409	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.38800	0.38500	0.77320	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.19100	0.18400	3.66492	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.20600	1.20900	0.24876	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.19800	2.20200	0.18198	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.19700	3.20100	0.12512	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
28/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.85300	8.84900	0.04518	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.85300	6.84900	0.05837	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.85400	4.84900	0.10301	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.86500	2.85700	0.27923	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.94900	0.94100	0.84299	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.36000	0.35800	0.55556	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.21300	0.20700	2.81690	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.15700	1.15900	0.17286	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.14800	2.15200	0.18622	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.14700	3.15100	0.12711	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.55300	7.54900	0.05296	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.55300	5.54900	0.07203	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.55900	3.55100	0.22478	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.60100	1.59400	0.43723	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.44700	4.45100	0.08995	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.64900	1.64200	0.42450	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	500
28/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.03700	2.03000	0.34364	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.74600	1.73900	0.40092	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.08500	2.07800	0.33573	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.18900	0.18600	1.58730	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.49200	0.48500	1.42276	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.45800	1.45100	0.48011	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	30,000
28/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.35100	0.34500	1.70940	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.24800	0.24600	0.80645	0.00000	0.0000	15,000
28/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.36300	1.35600	0.51357	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.06000	0.05700	5.00000	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
28/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.21600	0.21400	0.92593	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.41900	0.41300	1.43198	0.00000	0.0000	500
28/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.55300	1.54600	0.45074	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	20,000
28/07/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.00000	0.31300	100.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00000	0.26400	100.00000	0.00000	0.0000	4,000
28/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.60570	7.59940	0.08283	7.68000	7.6300	4,271
28/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.26600	0.25800	3.00752	0.00000	0.0000	27,300
28/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.66000	0.65900	0.15152	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.25400	0.24600	3.14961	0.00000	0.0000	340
28/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.69800	0.69700	0.14327	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.27800	0.27100	2.51799	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.62200	0.62200	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.06600	1.06600	0.00000	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.17200	0.16500	4.06977	0.00000	0.0000	30,000
28/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.93900	2.94200	0.10208	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	30,000
28/07/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.23700	0.23400	1.26582	0.00000	0.0000	0
28/07/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.54300	0.53300	1.84162	0.00000	0.0000	27,300
28/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.71560	7.69860	0.22033	0.00000	0.0000	2,900
28/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.60200	0.58600	2.65781	0.00000	0.0000	0
28/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33600	0.33700	0.29762	0.00000	0.0000	0
28/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.57700	0.56100	2.77296	0.00000	0.0000	0
28/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36100	0.36200	0.27701	0.00000	0.0000	0
28/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.62900	0.61200	2.70270	0.00000	0.0000	0
28/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31300	0.31300	0.00000	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.48020	11.56540	0.74215	0.00000	0.0000	21,546
28/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.33900	1.26300	5.67588	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.02200	0.03200	45.45455	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.24200	1.16700	6.03865	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02000	0.03000	50.00000	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.29000	1.21500	5.81395	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.59900	0.54200	9.51586	0.00000	0.0000	0
28/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.07900	0.10700	35.44304	0.00000	0.0000	417
28/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.64500	11.71180	0.57364	0.00000	0.0000	12,442
28/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.32500	0.35400	8.92308	0.00000	0.0000	0
28/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.58000	0.54200	6.55172	0.00000	0.0000	0
28/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.54600	0.50800	6.95971	0.00000	0.0000	0
28/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.34100	0.37000	8.50440	0.00000	0.0000	50
28/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.80660	11.85840	0.43874	0.00000	0.0000	520
28/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.56300	0.59300	5.32860	0.00000	0.0000	0
28/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55600	0.53500	3.77698	0.00000	0.0000	0
28/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.54400	0.57100	4.96324	0.00000	0.0000	0
28/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.58700	0.56300	4.08859	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
28/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.58500	0.61500	5.12821	0.00000	0.0000	0
28/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52800	0.50700	3.97727	0.00000	0.0000	0
28/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08420	0.08460	0.47506	0.00000	0.0000	283
28/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00287	0.00307	6.96864	0.00000	0.0000	0
28/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00157	0.00137	12.73885	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08550	0.08590	0.46784	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00397	0.00410	3.27456	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00447	0.00420	6.04027	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00160	0.00164	2.50000	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01210	0.01174	2.97521	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01014	0.01047	3.25444	0.00000	0.0000	0
28/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00064	0.00057	10.93750	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.59110	9.63990	0.50881	9.66600	9.6500	16,336
28/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.07500	2.02600	2.36145	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.64400	0.59900	6.98758	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.92400	0.87700	5.08658	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	2,530
28/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.47100	0.42900	8.91720	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06200	0.06900	11.29032	0.00000	0.0000	2,000
28/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.31500	0.27900	11.42857	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.10600	0.11900	12.26415	0.00000	0.0000	750
28/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.36700	0.40200	9.53678	0.00000	0.0000	0
28/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	1,500
28/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.72940	9.76180	0.33301	9.78500	9.7800	6,610
28/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.47100	10.43800	0.31516	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.47100	8.43800	0.38956	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.47100	6.43800	0.50997	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.47300	4.44000	0.73776	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.49500	2.46200	1.32265	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.07000	0.06900	1.42857	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.54100	1.50700	2.20636	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.18900	0.19200	1.58730	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.66000	0.63000	4.54545	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.64400	0.66700	3.57143	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.11500	0.10500	8.69565	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.54100	1.57300	2.07657	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02900	0.02900	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
28/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.35000	2.31700	1.40426	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.52100	10.48800	0.31366	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.52100	8.48800	0.38728	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.52100	6.48800	0.50606	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.52300	4.49000	0.72960	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.54300	2.51000	1.29768	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.58800	1.55400	2.14106	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.17900	0.18100	1.11732	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.70000	0.66900	4.42857	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.60800	0.63100	3.78289	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.12900	0.11900	7.75194	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.49200	1.52400	2.14477	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.22100	11.18800	0.29409	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.22100	9.18800	0.35788	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.22100	7.18800	0.45700	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.22200	5.18900	0.63194	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.22900	3.19600	1.02199	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.25500	2.22200	1.46341	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.30800	1.27400	2.59939	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.25200	0.25800	2.38095	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.47300	0.44600	5.70825	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.83900	0.86600	3.21812	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.12100	11.08800	0.29674	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.12100	9.08800	0.36180	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.12100	7.08800	0.46342	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.12200	5.08900	0.64428	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
28/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.13000	3.09700	1.05431	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.16000	2.12700	1.52778	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.21700	1.18300	2.79376	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.28400	0.29200	2.81690	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.40500	0.38000	6.17284	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.92400	0.95200	3.03030	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.27100	10.23800	0.32129	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.27100	8.23800	0.39898	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.27200	6.23900	0.52615	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.27300	4.24000	0.77229	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.30200	2.26900	1.43354	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.35400	1.32000	2.51108	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.23800	0.24300	2.10084	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.50900	0.48100	5.50098	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.79800	0.82500	3.38346	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.73800	1.77000	1.84120	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.37100	10.33800	0.31819	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.37100	8.33800	0.39422	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.37100	6.33800	0.51797	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.37300	4.34000	0.75463	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.39800	2.36500	1.37615	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.07600	0.07500	1.31579	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.44700	1.41300	2.34969	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.21200	0.21600	1.88679	0.00000	0.0000	375
28/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.58300	0.55400	4.97427	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.71900	0.74400	3.47705	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.63900	1.67100	1.95241	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
28/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.67100	10.63800	0.30925	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.67100	8.63800	0.38058	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.67100	6.63800	0.49468	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.67200	4.63900	0.70634	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.68900	2.65600	1.22722	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.73000	1.69600	1.96532	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.15100	0.15300	1.32450	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.82200	0.79100	3.77129	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.50800	0.52700	3.74016	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17900	0.16500	7.82123	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.34600	1.37800	2.37741	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.82100	10.78800	0.30496	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.82100	8.78800	0.37411	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.82100	6.78800	0.48380	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.82200	4.78900	0.68436	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.83500	2.80200	1.16402	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.87400	1.83900	1.86766	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.12900	0.13000	0.77519	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.95000	0.91800	3.36842	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.41900	0.43500	3.81862	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.20100	1.23200	2.58118	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.12100	10.08800	0.32605	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.12100	8.08800	0.40635	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.12200	6.08900	0.53904	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.12300	4.09000	0.80039	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
28/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.88600	1.91800	1.69671	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.17100	10.13800	0.32445	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.17100	8.13800	0.40387	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.17200	6.13900	0.53467	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.17300	4.14000	0.79080	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.20700	2.17400	1.49524	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.09100	0.09100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.26200	1.22900	2.61490	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.26800	0.27400	2.23881	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.43900	0.41200	6.15034	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.88100	0.90900	3.17821	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.83600	1.86800	1.74292	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.22100	10.18800	0.32286	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.22100	8.18800	0.40141	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.22200	6.18900	0.53038	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.22300	4.19000	0.78143	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.78700	1.81900	1.79071	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.74000	0.70900	4.18919	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.16900	0.17100	1.18343	0.00000	0.0000	60
28/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.39100	0.40700	4.09207	0.00000	0.0000	0
28/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.26200	0.24500	6.48855	0.00000	0.0000	750
28/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.86550	9.88460	0.19360	9.94650	9.9465	8,620
28/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.47300	0.47700	0.84567	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.40800	0.39200	3.92157	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.44900	0.45300	0.89087	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.43400	0.41800	3.68664	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.49700	0.50200	1.00604	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.38200	0.36700	3.92670	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.26700	0.25600	4.11985	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.63200	0.64100	1.42405	0.00000	0.0000	21,053
28/07/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.81900	0.79900	2.44200	0.00000	0.0000	0
28/07/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.28400	0.28400	0.00000	0.00000	0.0000	21,053

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
28/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.62640	6.57920	0.71230	0.00000	0.0000	7,991
28/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
28/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.30500	0.34600	13.44262	0.00000	0.0000	0
28/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.64910	6.59260	0.84974	0.00000	0.0000	8,119
28/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	0
28/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37000	0.41100	11.08108	0.00000	0.0000	0
28/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40900	0.45000	10.02445	0.00000	0.0000	0
28/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.10800	0.09300	13.88889	0.00000	0.0000	200
28/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.66880	6.60600	0.94170	0.00000	0.0000	25
28/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.26000	0.23600	9.23077	0.00000	0.0000	0
28/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29100	0.33000	13.40206	0.00000	0.0000	0
28/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.24200	0.21900	9.50413	0.00000	0.0000	0
28/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32300	0.36300	12.38390	0.00000	0.0000	0
28/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.28000	0.25300	9.64286	0.00000	0.0000	0
28/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26100	0.29700	13.79310	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.14040	7.13690	0.04902	0.00000	0.0000	60
28/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.38300	0.38900	1.56658	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.23330	7.21770	0.21567	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.52700	0.53900	2.27704	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.57000	0.58200	2.10526	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
28/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.48400	0.49600	2.47934	0.00000	0.0000	0

Future Open Interest										364,201
Option Open Interest										507,772
Total										871,973