



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 30/07/2010

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
30/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.37470	7.35680	0.24272	7.42920	7.3587	241,871
30/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.47500	8.49300	0.21239	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.47500	6.49300	0.27799	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.47500	4.49300	0.40223	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.47500	2.49300	0.72727	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.54500	0.52900	2.93578	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.52500	1.50700	1.18033	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.52500	2.50700	0.71287	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.52500	3.50700	0.51064	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.42500	8.44300	0.21365	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.42500	6.44300	0.28016	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.42500	4.44300	0.40678	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.42500	2.44300	0.74227	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	2,000
30/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.46500	0.48100	3.44086	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.59100	0.57400	2.87648	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.57500	1.55700	1.14286	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.57500	2.55700	0.69903	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.57500	3.55700	0.50350	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
30/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	669
30/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.50900	0.52500	3.14342	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.52500	8.54300	0.21114	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.52500	6.54300	0.27586	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.52500	4.54300	0.39779	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.52500	2.54300	0.71287	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	2,771
30/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.55400	0.57100	3.06859	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.50000	0.48400	3.20000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.47500	1.45700	1.22034	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.47500	2.45700	0.72727	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.47500	3.45700	0.51799	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.57500	8.59300	0.20991	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.57500	6.59300	0.27376	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.57500	4.59300	0.39344	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.57500	2.59300	0.69903	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	100
30/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.60000	0.61600	2.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.45600	0.44100	3.28947	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.42500	1.40700	1.26316	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.42500	2.40700	0.74227	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.42500	3.40700	0.52555	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.67500	8.69300	0.20749	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.67500	6.69300	0.26966	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.67500	4.69300	0.38503	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
30/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.67500	2.69300	0.67290	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.69300	0.71000	2.45310	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.37200	0.35800	3.76344	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.32500	1.30700	1.35849	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.32500	2.30700	0.77419	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.32500	3.30700	0.54135	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.72500	8.74300	0.20630	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.72500	6.74300	0.26766	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.72500	4.74300	0.38095	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.72500	2.74300	0.66055	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.74100	0.75800	2.29420	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.33200	0.31800	4.21687	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.27500	1.25700	1.41176	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.27500	2.25700	0.79121	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.27500	3.25700	0.54962	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.77500	8.79300	0.20513	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.77500	6.79300	0.26568	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.77500	4.79300	0.37696	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.77500	2.79300	0.64865	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.78800	0.80500	2.15736	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.29400	0.28100	4.42177	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.06900	0.07400	7.24638	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.22500	1.20700	1.46939	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.22500	2.20700	0.80899	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
30/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.22500	3.20700	0.55814	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.92500	8.94300	0.20168	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.92500	6.94300	0.25993	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.92500	4.94300	0.36548	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.92500	2.94300	0.61538	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.19100	0.18200	4.71204	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11600	0.12500	7.75862	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.07600	1.05800	1.67286	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.07500	2.05700	0.86747	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.07500	3.05700	0.58537	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.87500	8.89300	0.20282	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.87500	6.89300	0.26182	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.87500	4.89300	0.36923	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.87500	2.89300	0.62609	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	55,000
30/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.88500	0.90200	1.92090	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.22300	0.21300	4.48430	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09800	0.10600	8.16327	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.12600	1.10800	1.59858	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.12500	2.10700	0.84706	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.12500	3.10700	0.57600	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.02500	9.04300	0.19945	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.02500	7.04300	0.25623	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.02500	5.04300	0.35821	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.02500	3.04300	0.59504	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
30/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	585
30/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.03100	1.04900	1.74588	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.14000	0.13300	5.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.16500	0.17600	6.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.97700	0.95900	1.84237	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.97500	1.95700	0.91139	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.97500	2.95700	0.60504	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	1,000
30/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.93300	0.95100	1.92926	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.32500	8.34300	0.21622	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.32500	6.34300	0.28458	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.32500	4.34300	0.41618	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.32500	2.34300	0.77419	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.38000	0.39500	3.94737	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.68500	0.66800	2.48175	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.67500	1.65700	1.07463	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.67500	2.65700	0.67290	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.67500	3.65700	0.48980	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.37500	8.39300	0.21493	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.37500	6.39300	0.28235	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.37500	4.39300	0.41143	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.37500	2.39300	0.75789	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.04700	0.04500	4.25532	0.00000	0.0000	1,200
30/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.42200	0.43800	3.79147	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.63800	0.62100	2.66458	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.62500	1.60700	1.10769	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.62500	2.60700	0.68571	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
30/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.62500	3.60700	0.49655	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.62500	8.64300	0.20870	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.62500	6.64300	0.27170	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.62500	4.64300	0.38919	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.62500	2.64300	0.68571	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	20,500
30/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.64600	0.66300	2.63158	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.41300	0.39800	3.63196	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.37500	1.35700	1.30909	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.37500	2.35700	0.75789	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.37500	3.35700	0.53333	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.82500	8.84300	0.20397	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.82500	6.84300	0.26374	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.82500	4.84300	0.37306	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.82500	2.84300	0.63717	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.83600	0.85400	2.15311	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.25700	0.24600	4.28016	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.08200	0.08900	8.53659	0.00000	0.0000	15,000
30/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.17600	1.15800	1.53061	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.17500	2.15700	0.82759	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.17500	3.15700	0.56693	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.97500	8.99300	0.20056	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.97500	6.99300	0.25806	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.97500	4.99300	0.36181	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
30/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.97500	2.99300	0.60504	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	3,000
30/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.98200	1.00000	1.83299	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.16200	0.15400	4.93827	0.00000	0.0000	1,500
30/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.13700	0.14700	7.29927	0.00000	0.0000	100
30/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.02700	1.00900	1.75268	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.02500	2.00700	0.88889	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.02500	3.00700	0.59504	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.92600	1.94400	0.93458	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.77600	1.79400	1.01351	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.17900	1.19700	1.52672	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	500
30/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.32800	1.34600	1.35542	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	3,000
30/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.72600	1.74400	1.04287	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
30/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.62600	1.64400	1.10701	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
30/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.22900	1.24600	1.38324	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.30100	0.31500	4.65116	0.00000	0.0000	100
30/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	100
30/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.34000	0.35400	4.11765	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.13000	1.14700	1.50442	0.00000	0.0000	0
30/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	500
30/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.47090	7.45350	0.23290	7.50780	7.4750	45,798
30/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.47900	8.49700	0.21229	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.47900	6.49700	0.27782	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.48000	4.49800	0.40179	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.49300	2.50900	0.64180	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.14300	0.13600	4.89510	0.00000	0.0000	1,000
30/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.62200	0.63300	1.76849	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.59800	0.58200	2.67559	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07700	0.07900	2.59740	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
30/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.52500	1.50700	1.18033	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.52100	2.50400	0.67434	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.52100	3.50400	0.48282	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.14900	1.16100	1.04439	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.52900	8.54700	0.21104	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.52900	6.54700	0.27569	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.53000	4.54800	0.39735	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	300
30/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.54200	2.55800	0.62943	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.56100	0.54400	3.03030	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09000	0.09100	1.11111	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.47500	1.45800	1.15254	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.47100	2.45400	0.68798	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.47100	3.45400	0.48977	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.57900	8.59700	0.20981	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.57900	6.59700	0.27360	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.58000	4.59700	0.37118	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.59100	2.60700	0.61752	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.12600	0.11900	5.55556	0.00000	0.0000	16,000
30/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.70500	0.71600	1.56028	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.52400	0.50900	2.86260	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10300	0.10600	2.91262	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.42600	1.40800	1.26227	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.42200	2.40400	0.74319	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.42100	3.40400	0.49693	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.62900	8.64700	0.20860	0.00000	0.0000	0
30/07/2010	\$ / 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
30/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.62900	6.64700	0.27153	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.63000	4.64700	0.36717	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.64000	2.65600	0.60606	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.74700	0.75800	1.47256	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.48900	0.47400	3.06748	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11800	0.12100	2.54237	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.37700	1.35900	1.30719	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.37200	2.35400	0.75885	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.37100	3.35400	0.50430	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	21,440
30/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.66300	0.67400	1.65913	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.67900	8.69700	0.20740	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.67900	6.69700	0.26950	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.68000	4.69700	0.36325	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.68900	2.70600	0.63221	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	4,400
30/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.79000	0.80100	1.39241	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.45600	0.44200	3.07018	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13500	0.13900	2.96296	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.32700	1.30900	1.35644	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.32200	2.30400	0.77519	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.32100	3.30400	0.51189	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.72900	8.74700	0.20621	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.72900	6.74700	0.26750	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.73000	4.74700	0.35941	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.73800	2.75500	0.62089	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.83300	0.84500	1.44058	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
30/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.42400	0.41000	3.30189	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15300	0.15700	2.61438	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.27800	1.26000	1.40845	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.27200	2.25400	0.79225	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.27100	3.25400	0.51972	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.77900	8.79700	0.20503	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.77900	6.79700	0.26553	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.77900	4.79700	0.37665	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.78800	2.80400	0.57389	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	4,000
30/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.87700	0.88900	1.36830	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.39300	0.38100	3.05344	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17200	0.17800	3.48837	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.22900	1.21000	1.54597	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.22200	2.20400	0.81008	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.22100	3.20400	0.52779	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.97900	8.99700	0.20047	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.97900	6.99700	0.25792	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.97900	4.99700	0.36152	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.98500	3.00200	0.56951	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.05700	1.06900	1.13529	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.28500	0.27700	2.80702	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.26400	0.27400	3.78788	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.03300	1.01400	1.83930	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.02200	2.00500	0.84075	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.02100	3.00400	0.56273	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / 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
30/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.92900	8.94700	0.20159	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.92900	6.94700	0.25978	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.92900	4.94700	0.36519	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.93600	2.95300	0.57902	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.01200	1.02300	1.08696	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.31000	0.30000	3.22581	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23900	0.24700	3.34728	0.00000	0.0000	48,000
30/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.08100	1.06300	1.66512	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.07200	2.05500	0.82046	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.07100	3.05400	0.55357	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	3,185
30/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.19600	1.20800	1.00334	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.02900	9.04700	0.19936	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.02900	7.04700	0.25608	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.02900	5.04700	0.35792	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.03500	3.05200	0.56013	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.10300	1.11500	1.08794	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.26600	0.25700	3.38346	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29500	0.30400	3.05085	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.98500	0.96700	1.82741	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.97300	1.95500	0.91232	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.97100	2.95400	0.57220	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.92200	0.93300	1.19306	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.37900	8.39700	0.21482	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.37900	6.39700	0.28218	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.38000	4.39800	0.41096	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
30/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.39600	2.41100	0.62604	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.16400	0.15600	4.87805	0.00000	0.0000	14,644
30/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.54300	0.55300	1.84162	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.67700	0.66000	2.51108	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.62400	1.60700	1.04680	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.62100	2.60400	0.64861	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.62100	3.60400	0.46948	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.42900	8.44700	0.21355	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.42900	6.44700	0.27998	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.43000	4.44800	0.40632	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.44500	2.46000	0.61350	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	30,000
30/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.58200	0.59200	1.71821	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.63700	0.62000	2.66876	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06600	0.06700	1.51515	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.57500	1.55700	1.14286	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.57100	2.55400	0.66122	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.57100	3.55400	0.47606	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.82900	8.84700	0.20387	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.82900	6.84700	0.26358	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.82900	4.84700	0.37275	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.83700	2.85400	0.59922	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.36400	0.35200	3.29670	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.19300	0.19900	3.10881	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.17900	1.16100	1.52672	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.17200	2.15400	0.82873	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.17100	3.15400	0.53611	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
30/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.87900	8.89700	0.20273	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.87900	6.89700	0.26167	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.87900	4.89700	0.36893	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.88600	2.90300	0.58905	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.08800	0.08100	7.95455	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.96700	0.97800	1.13754	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.33600	0.32600	2.97619	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.21500	0.22300	3.72093	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.13000	1.11200	1.59292	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.12200	2.10500	0.80113	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.12100	3.10400	0.54470	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.57900	7.59700	0.23750	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.57900	5.59700	0.32264	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.58100	3.59900	0.50265	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.62300	1.63500	0.73937	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.42100	4.40400	0.38453	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.67100	1.68400	0.77798	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	500
30/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.05900	2.07200	0.63137	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.76800	1.78100	0.73529	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.10600	2.12000	0.66477	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.50400	0.51400	1.98413	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.47900	1.49100	0.81136	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	30,000
30/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.36000	0.36900	2.50000	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.23100	0.22200	3.89610	0.00000	0.0000	15,000
30/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.38400	1.39600	0.86705	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.05500	0.04900	10.90909	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
30/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.20100	0.19300	3.98010	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.43000	0.44000	2.32558	0.00000	0.0000	500
30/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.57500	1.58700	0.76190	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	20,000
30/07/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.32700	0.33600	2.75229	0.00000	0.0000	0
30/07/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.24800	0.23900	3.62903	0.00000	0.0000	4,000
30/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.56900	7.55150	0.23121	7.59000	7.5900	4,905
30/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.24600	0.23600	4.06504	0.00000	0.0000	27,300
30/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.67700	0.68500	1.18168	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.23500	0.22500	4.25532	0.00000	0.0000	340
30/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.71600	0.72400	1.11732	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.25800	0.24800	3.87597	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.63900	0.64700	1.25196	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.08900	1.09800	0.82645	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.15800	0.14900	5.69620	0.00000	0.0000	30,000
30/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.97200	2.98400	0.40377	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	30,000
30/07/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24400	0.24600	0.81967	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.51300	0.49700	3.11891	0.00000	0.0000	27,300
30/07/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.00300	1.01200	0.89731	0.00000	0.0000	0
30/07/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.17200	0.16300	5.23256	0.00000	0.0000	3,000
30/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.66720	7.65020	0.22172	0.00000	0.0000	2,900
30/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.56400	0.54800	2.83688	0.00000	0.0000	0
30/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34700	0.34800	0.28818	0.00000	0.0000	0
30/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.53900	0.52400	2.78293	0.00000	0.0000	0
30/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.37200	0.37400	0.53763	0.00000	0.0000	0
30/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.59000	0.57400	2.71186	0.00000	0.0000	0
30/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.32300	0.32400	0.30960	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.52900	11.51360	0.13358	0.00000	0.0000	21,521
30/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.29500	1.30800	1.00386	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.19900	1.21200	1.08424	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.24700	1.26000	1.04250	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.56700	0.57700	1.76367	0.00000	0.0000	0
30/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	417
30/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.67400	11.65970	0.12249	0.00000	0.0000	12,442
30/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.33400	0.32700	2.09581	0.00000	0.0000	0
30/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.56000	0.56700	1.25000	0.00000	0.0000	0
30/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.52600	0.53300	1.33080	0.00000	0.0000	0
30/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.35000	0.34300	2.00000	0.00000	0.0000	50
30/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.82010	11.80560	0.12267	0.00000	0.0000	520
30/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.56700	0.55600	1.94004	0.00000	0.0000	0
30/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.54700	0.55000	0.54845	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
30/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.54700	0.53700	1.82815	0.00000	0.0000	0
30/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.57700	0.58100	0.69324	0.00000	0.0000	0
30/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.58900	0.57800	1.86757	0.00000	0.0000	0
30/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.51900	0.52200	0.57803	0.00000	0.0000	0
30/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08470	0.08490	0.23613	0.00000	0.0000	293
30/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00308	0.00324	5.19481	0.00000	0.0000	0
30/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00128	0.00124	3.12500	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08590	0.08610	0.23283	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00402	0.00417	3.73134	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00412	0.00407	1.21359	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00158	0.00166	5.06329	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01168	0.01156	1.02740	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01046	0.01064	1.72084	0.00000	0.0000	0
30/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00056	0.00054	3.57143	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.65550	9.57660	0.81715	9.65010	9.6500	16,504
30/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.01000	2.08900	3.93035	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.58400	0.65400	11.98630	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.86100	0.93600	8.71080	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	2,530
30/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.41400	0.47800	15.45894	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06900	0.05500	20.28986	0.00000	0.0000	2,000
30/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.26500	0.32000	20.75472	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.12000	0.09700	19.16667	0.00000	0.0000	750
30/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.41300	0.35100	15.01211	0.00000	0.0000	0
30/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.05800	0.07400	27.58621	0.00000	0.0000	1,500
30/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.77710	9.69870	0.80187	0.00000	0.0000	8,260
30/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.42300	10.50100	0.74835	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.42300	8.50100	0.92604	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.42300	6.50100	1.21439	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.42500	4.50200	1.74011	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.44500	2.52000	3.06748	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.48900	1.56000	4.76830	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.18800	0.17100	9.04255	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.61100	0.67200	9.98363	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.67400	0.62100	7.86350	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.09700	0.12200	25.77320	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.58700	1.51200	4.72590	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
30/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.30100	2.37400	3.17253	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.47300	10.55100	0.74477	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.47300	8.55100	0.92057	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.47300	6.55100	1.20501	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.47400	4.55200	1.74341	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.49400	2.56900	3.00722	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.53600	1.60700	4.62240	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.17700	0.16100	9.03955	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.65000	0.71200	9.53846	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.63700	0.58600	8.00628	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.11000	0.13700	24.54545	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.53800	1.46300	4.87646	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.17300	11.25100	0.69811	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.17300	9.25100	0.85032	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.17300	7.25100	1.08741	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.17400	5.25200	1.50754	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.18000	3.25700	2.42138	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.20500	2.27800	3.31066	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.25600	1.32600	5.57325	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.25500	0.23300	8.62745	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.42800	0.48400	13.08411	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.87700	0.81500	7.06956	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.05000	0.06600	32.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.07300	11.15100	0.70442	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.07300	9.15100	0.85969	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.07300	7.15100	1.10279	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
30/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.07400	5.15200	1.53725	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.08200	3.15800	2.46593	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.11000	2.18200	3.41232	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.16500	1.23400	5.92275	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.28900	0.26400	8.65052	0.00000	0.0000	750
30/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.36200	0.41500	14.64088	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.96400	0.89900	6.74274	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03700	0.05000	35.13514	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.22300	10.30100	0.76299	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.22300	8.30100	0.94856	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.22300	6.30100	1.25341	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.22500	4.30300	1.84615	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.25300	2.32600	3.24012	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.07900	0.07100	10.12658	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.30200	1.37200	5.37634	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.24000	0.21900	8.75000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.46300	0.52000	12.31102	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.83400	0.77400	7.19424	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05700	0.07500	31.57895	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.78400	1.70800	4.26009	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.32300	10.40100	0.75559	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.32300	8.40100	0.93716	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.32300	6.40100	1.23359	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.32500	4.40300	1.80347	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.34900	2.42300	3.15028	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.39500	1.46500	5.01792	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.21200	0.19300	8.96226	0.00000	0.0000	375
30/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.53500	0.59400	11.02804	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.75200	0.69600	7.44681	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
30/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.07500	0.09700	29.33333	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.68600	1.60900	4.56702	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.62300	10.70100	0.73426	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.62300	8.70100	0.90456	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.62300	6.70100	1.17771	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.62400	4.70200	1.68685	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.64000	2.71500	2.84091	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.67800	1.75000	4.29082	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.14900	0.13500	9.39597	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.77200	0.83600	8.29016	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.53100	0.48600	8.47458	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.15400	0.18700	21.42857	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.39100	1.31700	5.31991	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.77300	10.85100	0.72403	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.77300	8.85100	0.88909	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.77300	6.85100	1.15163	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.77400	4.85200	1.63385	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.78600	2.86200	2.72793	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.82200	1.89400	3.95170	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.12600	0.11400	9.52381	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.89900	0.96500	7.34149	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.43600	0.39600	9.17431	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.20900	0.24700	18.18182	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.24600	1.17300	5.85875	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.07300	10.15100	0.77435	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.07300	8.15100	0.96618	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.07300	6.15100	1.28437	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
30/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.07500	4.15300	1.91411	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.93300	1.85600	3.98345	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.12300	10.20100	0.77052	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.12300	8.20100	0.96024	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.12300	6.20100	1.27389	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.12500	4.20300	1.89091	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.15700	2.23000	3.38433	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.08700	0.07800	10.34483	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.21000	1.27900	5.70248	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.27200	0.24800	8.82353	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.39500	0.44900	13.67089	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.92000	0.85700	6.84783	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04300	0.05800	34.88372	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.88300	1.80600	4.08922	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.17300	10.25100	0.76674	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.17300	8.25100	0.95436	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.17300	6.25100	1.26357	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.17500	4.25300	1.86826	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.83400	1.75700	4.19847	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.69000	0.75300	9.13043	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.16700	0.15200	8.98204	0.00000	0.0000	60
30/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.40700	0.36900	9.33661	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.23000	0.27000	17.39130	0.00000	0.0000	750
30/07/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.60000	0.55100	8.16667	0.00000	0.0000	0
30/07/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.12300	0.15200	23.57724	0.00000	0.0000	1,125
30/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.90000	9.82160	0.79192	9.88000	9.8800	8,620
30/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.47300	0.43400	8.24524	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.37300	0.41200	10.45576	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.44900	0.41500	7.57238	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.39900	0.44300	11.02757	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.49900	0.45800	8.21643	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.34900	0.38600	10.60172	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
30/07/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.24000	0.27200	13.33333	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.64000	0.59400	7.18750	0.00000	0.0000	14,937
30/07/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77500	0.83400	7.61290	0.00000	0.0000	0
30/07/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.27500	0.25600	6.90909	0.00000	0.0000	14,937
30/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.62260	6.62320	0.00906	0.00000	0.0000	7,991
30/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
30/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.30600	0.30500	0.32680	0.00000	0.0000	0
30/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.63590	6.63810	0.03315	0.00000	0.0000	8,119
30/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10700	0.10700	0.00000	0.00000	0.0000	0
30/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37100	0.36900	0.53908	0.00000	0.0000	0
30/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40900	0.40700	0.48900	0.00000	0.0000	0
30/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	200
30/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.64890	6.65160	0.04061	0.00000	0.0000	25
30/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24400	0.24400	0.00000	0.00000	0.0000	0
30/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29500	0.29200	1.01695	0.00000	0.0000	0
30/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22700	0.22700	0.00000	0.00000	0.0000	0
30/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32800	0.32500	0.91463	0.00000	0.0000	0
30/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26300	0.26300	0.00000	0.00000	0.0000	0
30/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26400	0.26100	1.13636	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.12770	7.13320	0.07716	0.00000	0.0000	60
30/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.39300	0.38800	1.27226	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.20810	7.21400	0.08185	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.54700	0.54000	1.27971	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.59000	0.58400	1.01695	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
30/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.50400	0.49800	1.19048	0.00000	0.0000	0

**Future Open Interest**

**379,829**

**Option Open Interest**

**495,415**

**Total**

**875,244**