



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/08/2010

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
17/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.30000	7.29480	0.07123	7.30690	7.2700	252,604
17/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.55000	8.55500	0.05848	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.55000	6.55500	0.07634	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.55000	4.55500	0.10989	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.55000	2.55500	0.19608	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.46500	0.45900	1.29032	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.45000	1.44500	0.34483	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.45000	2.44500	0.20408	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.45000	3.44500	0.14493	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.50000	8.50500	0.05882	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.50000	6.50500	0.07692	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.50000	4.50500	0.11111	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.50000	2.50500	0.20000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	2,000
17/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.51600	0.52000	0.77519	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.51200	0.50600	1.17188	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.50000	1.49500	0.33333	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.50000	2.49500	0.20000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.50000	3.49500	0.14286	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
17/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	669
17/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.56300	0.56700	0.71048	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.60000	8.60500	0.05814	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.60000	6.60500	0.07576	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.60000	4.60500	0.10870	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.60000	2.60500	0.19231	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	2,771
17/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.61100	0.61500	0.65466	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.42000	0.41400	1.42857	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.40000	1.39500	0.35714	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.40000	2.39500	0.20833	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.40000	3.39500	0.14706	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.65000	8.65500	0.05780	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.65000	6.65500	0.07519	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.65000	4.65500	0.10753	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.65000	2.65500	0.18868	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	100
17/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.65900	0.66300	0.60698	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.37500	0.36900	1.60000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.35000	1.34500	0.37037	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.35000	2.34500	0.21277	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.35000	3.34500	0.14925	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.75000	8.75500	0.05714	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.75000	6.75500	0.07407	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.75000	4.75500	0.10526	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
17/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.75000	2.75500	0.18182	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.75600	0.76000	0.52910	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.29100	0.28500	2.06186	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.25000	1.24500	0.40000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.25000	2.24500	0.22222	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.25000	3.24500	0.15385	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.80000	8.80500	0.05682	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.80000	6.80500	0.07353	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.80000	4.80500	0.10417	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.80000	2.80500	0.17857	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.80500	0.80900	0.49689	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.25100	0.24500	2.39044	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.20000	1.19500	0.41667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.20000	2.19500	0.22727	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.20000	3.19500	0.15625	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.85000	8.85500	0.05650	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.85000	6.85500	0.07299	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.85000	4.85500	0.10309	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.85000	2.85500	0.17544	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.85400	0.85900	0.58548	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.21400	0.20800	2.80374	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.15000	1.14500	0.43478	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.15000	2.14500	0.23256	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
17/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.15000	3.14500	0.15873	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	9.00000	9.00500	0.05556	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	7.00000	7.00500	0.07143	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	5.00000	5.00500	0.10000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	3.00000	3.00500	0.16667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.11800	0.11300	4.23729	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11800	0.11800	0.00000	0.00000	0.0000	100
17/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.00100	0.99500	0.59940	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.00000	1.99500	0.25000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.00000	2.99500	0.16667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.95000	8.95500	0.05587	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.95000	6.95500	0.07194	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.95000	4.95500	0.10101	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.95000	2.95500	0.16949	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	55,000
17/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.95300	0.95800	0.52466	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.14700	0.14200	3.40136	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.05000	1.04500	0.47619	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.05000	2.04500	0.24390	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.05000	3.04500	0.16393	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.10000	9.10500	0.05495	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.10000	7.10500	0.07042	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.10000	5.10500	0.09804	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.10000	3.10500	0.16129	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
17/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	585
17/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.10200	1.10700	0.45372	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.08100	0.07700	4.93827	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.90100	0.89600	0.55494	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.90000	1.89500	0.26316	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.90000	2.89500	0.17241	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
17/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	1.00200	1.00700	0.49900	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.40000	8.40500	0.05952	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.40000	6.40500	0.07813	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.40000	4.40500	0.11364	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.40000	2.40500	0.20833	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.42400	0.42700	0.70755	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.60700	0.60100	0.98847	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.60000	1.59500	0.31250	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.60000	2.59500	0.19231	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.60000	3.59500	0.13889	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.45000	8.45500	0.05917	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.45000	6.45500	0.07752	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.45000	4.45500	0.11236	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.45000	2.45500	0.20408	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	1,200
17/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.47000	0.47300	0.63830	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.55900	0.55300	1.07335	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.55000	1.54500	0.32258	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.55000	2.54500	0.19608	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
17/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.55000	3.54500	0.14085	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.70000	8.70500	0.05747	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.70000	6.70500	0.07463	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.70000	4.70500	0.10638	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.70000	2.70500	0.18519	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	20,500
17/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.70700	0.71200	0.70721	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.33200	0.32600	1.80723	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.30000	1.29500	0.38462	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.30000	2.29500	0.21739	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.30000	3.29500	0.15152	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.90000	8.90500	0.05618	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.90000	6.90500	0.07246	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.90000	4.90500	0.10204	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.90000	2.90500	0.17241	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.90300	0.90800	0.55371	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.17900	0.17300	3.35196	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	15,000
17/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.10000	1.09500	0.45455	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.10000	2.09500	0.23810	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.10000	3.09500	0.16129	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.05000	9.05500	0.05525	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.05000	7.05500	0.07092	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.05000	5.05500	0.09901	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
17/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.05000	3.05500	0.16393	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
17/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.05200	1.05700	0.47529	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	1,500
17/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	100
17/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.95100	0.94600	0.52576	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.95000	1.94500	0.25641	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.95000	2.94500	0.16949	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	2.00000	2.00500	0.25000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.85000	1.85500	0.27027	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.25100	1.25600	0.39968	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
17/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.40100	1.40600	0.35689	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
17/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.80000	1.80500	0.27778	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
17/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.70000	1.70500	0.29412	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
17/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.30100	1.30600	0.38432	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.33600	0.33900	0.89286	0.00000	0.0000	100
17/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	100
17/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.38000	0.38200	0.52632	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.20100	1.20600	0.41632	0.00000	0.0000	0
17/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
17/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.40940	7.40450	0.06613	7.40000	7.3750	72,786
17/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.54100	8.54600	0.05854	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.54100	6.54600	0.07644	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.54100	4.54600	0.11011	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.54900	2.55400	0.19616	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	1,000
17/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.65200	0.65500	0.46012	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.53800	0.53200	1.11524	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07900	0.07800	1.26582	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
17/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.46200	1.45700	0.34200	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.46000	2.45500	0.20325	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.45900	3.45500	0.11564	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.19100	1.19500	0.33585	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.59100	8.59600	0.05820	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.59100	6.59600	0.07586	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.59100	4.59600	0.10891	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	300
17/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.59900	2.60300	0.15391	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.50100	0.49500	1.19760	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09200	0.09100	1.08696	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.41300	1.40800	0.35386	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.41000	2.40500	0.20747	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.40900	3.40500	0.11734	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.64100	8.64600	0.05786	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.64100	6.64600	0.07529	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.64100	4.64600	0.10774	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.64800	2.65300	0.18882	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	16,000
17/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.73700	0.74000	0.40706	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.46500	0.46000	1.07527	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.36300	1.35800	0.36684	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.36000	2.35500	0.21186	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.35900	3.35500	0.11908	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.69100	8.69600	0.05753	0.00000	0.0000	0
17/08/2010	\$ / 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
17/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.69100	6.69600	0.07473	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.69100	4.69600	0.10659	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.69700	2.70200	0.18539	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.08900	0.08800	1.12360	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.78000	0.78400	0.51282	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.43100	0.42500	1.39211	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12200	0.12100	0.81967	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.31400	1.30900	0.38052	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.31000	2.30500	0.21645	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.30900	3.30500	0.12088	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	27,690
17/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.69400	0.69700	0.43228	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.74100	8.74600	0.05720	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.74100	6.74600	0.07417	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.74100	4.74600	0.10546	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.74700	2.75200	0.18202	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	4,400
17/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.82400	0.82800	0.48544	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.39800	0.39300	1.25628	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13900	0.13900	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.26400	1.25900	0.39557	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.26000	2.25500	0.22124	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.25900	3.25500	0.12274	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.79100	8.79600	0.05688	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.79100	6.79600	0.07363	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.79100	4.79600	0.10436	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.79600	2.80100	0.17883	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.86900	0.87200	0.34522	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
17/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.36700	0.36200	1.36240	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.21500	1.21000	0.41152	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.21000	2.20500	0.22624	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.20900	3.20500	0.12465	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.84100	8.84600	0.05655	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.84100	6.84600	0.07309	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.84100	4.84600	0.10328	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.84600	2.85100	0.17569	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	4,000
17/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.91400	0.91700	0.32823	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.33700	0.33300	1.18694	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17800	0.17900	0.56180	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.16500	1.16000	0.42918	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.16000	2.15500	0.23148	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.15900	3.15500	0.12662	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.04100	9.04600	0.05530	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.04100	7.04600	0.07101	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.04100	5.04600	0.09919	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.04400	3.04900	0.16426	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.09700	1.10100	0.36463	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.23900	0.23500	1.67364	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.28000	0.28100	0.35714	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.97000	0.96500	0.51546	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.96000	1.95500	0.25510	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.95900	2.95500	0.13518	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / 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
17/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.99100	8.99600	0.05561	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.99100	6.99600	0.07152	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.99100	4.99600	0.10018	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.99500	3.00000	0.16694	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.05100	1.05500	0.38059	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.25900	0.25400	1.93050	0.00000	0.0000	7,307
17/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.25000	0.25000	0.00000	0.00000	0.0000	48,000
17/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.01800	1.01300	0.49116	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.01000	2.00500	0.24876	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.00900	3.00500	0.13293	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	3,185
17/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.23800	1.24200	0.32310	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.09100	9.09600	0.05500	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.09100	7.09600	0.07051	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.09100	5.09600	0.09821	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.09400	3.09900	0.16160	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.14400	1.14800	0.34965	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.22100	0.21700	1.80995	0.00000	0.0000	33,300
17/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.31200	0.31300	0.32051	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.92300	0.91800	0.54171	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.91100	1.90600	0.26164	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.90900	2.90500	0.13750	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.95900	0.96300	0.41710	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.44100	8.44600	0.05923	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.44100	6.44600	0.07763	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.44100	4.44600	0.11259	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
17/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.45100	2.45600	0.20400	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	14,644
17/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.57000	0.57200	0.35088	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.61600	0.61000	0.97403	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.56200	1.55700	0.32010	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.56000	2.55500	0.19531	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.55900	3.55500	0.11239	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.49100	8.49600	0.05889	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.49100	6.49600	0.07703	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.49100	4.49600	0.11133	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.50000	2.50500	0.20000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.11900	0.11700	1.68067	0.00000	0.0000	30,000
17/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.61000	0.61300	0.49180	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.57600	0.57100	0.86806	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.51200	1.50700	0.33069	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.51000	2.50500	0.19920	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.50900	3.50500	0.11399	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.89100	8.89600	0.05624	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.89100	6.89600	0.07256	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.89100	4.89600	0.10223	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.89500	2.90000	0.17271	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.31000	0.30500	1.61290	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.20100	0.20100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.11600	1.11100	0.44803	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.11000	2.10500	0.23697	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.10900	3.10500	0.12866	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
17/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.94100	8.94600	0.05592	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.94100	6.94600	0.07204	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.94100	4.94600	0.10119	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.94500	2.95000	0.16978	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.00500	1.00900	0.39801	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.28300	0.27900	1.41343	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.22400	0.22500	0.44643	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.06700	1.06200	0.46860	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.06000	2.05500	0.24272	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.05900	3.05500	0.13076	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.64100	7.64600	0.06544	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.64100	5.64600	0.08864	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.64200	3.64700	0.13729	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.67000	1.67500	0.29940	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.35900	4.35500	0.09176	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.71900	1.72400	0.29087	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	500
17/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.10900	2.11400	0.23708	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.81600	1.82100	0.27533	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.15800	2.16300	0.23170	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.13900	0.13600	2.15827	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.53000	0.53200	0.37736	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.52500	1.52900	0.26230	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	30,000
17/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.38000	0.38100	0.26316	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.18900	0.18500	2.11640	0.00000	0.0000	15,000
17/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.42900	1.43300	0.27992	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03800	0.03700	2.63158	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
17/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.16200	0.15800	2.46914	0.00000	0.0000	1,000
17/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.45300	0.45400	0.22075	0.00000	0.0000	500
17/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.62200	1.62600	0.24661	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	20,000
17/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.34500	0.34600	0.28986	0.00000	0.0000	0
17/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.20400	0.20000	1.96078	0.00000	0.0000	4,000
17/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.51770	7.51320	0.05986	7.52000	7.4960	9,468
17/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	33,350
17/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.69300	0.69500	0.28860	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.20000	0.19800	1.00000	0.00000	0.0000	340
17/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.73200	0.73500	0.40984	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22200	0.21900	1.35135	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.65400	0.65600	0.30581	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.11300	1.11700	0.35939	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13100	0.13000	0.76336	0.00000	0.0000	30,000
17/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.01100	3.01700	0.19927	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	30,000
17/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24100	0.24200	0.41494	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.45900	0.45500	0.87146	0.00000	0.0000	33,350
17/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.02500	1.02900	0.39024	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14300	0.14200	0.69930	0.00000	0.0000	3,000
17/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.34100	0.34200	0.29326	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.35900	0.35500	1.11421	0.00000	0.0000	12,000
17/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.37200	0.37300	0.26882	0.00000	0.0000	0
17/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.34000	0.33600	1.17647	0.00000	0.0000	371
17/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.62560	7.62040	0.06819	0.00000	0.0000	2,900
17/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.51600	0.51100	0.96899	0.00000	0.0000	0
17/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34000	0.34100	0.29412	0.00000	0.0000	0
17/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.49200	0.48700	1.01626	0.00000	0.0000	0
17/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36600	0.36700	0.27322	0.00000	0.0000	0
17/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.54100	0.53700	0.73937	0.00000	0.0000	0
17/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31500	0.31700	0.63492	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.44170	11.37110	0.61704	11.41000	11.4005	21,923
17/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.36300	1.43300	5.13573	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.26500	1.33400	5.45455	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.31400	1.38300	5.25114	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.60200	0.66100	9.80066	0.00000	0.0000	0
17/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.04400	0.03200	27.27273	0.00000	0.0000	417
17/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.60680	11.53540	0.61516	0.00000	0.0000	12,810
17/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.30200	0.26700	11.58940	0.00000	0.0000	0
17/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59500	0.63200	6.21849	0.00000	0.0000	0
17/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.56000	0.59600	6.42857	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
17/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.31700	0.28100	11.35647	0.00000	0.0000	50
17/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.77000	11.69750	0.61597	0.00000	0.0000	530
17/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.54500	0.49600	8.99083	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57500	0.59900	4.17391	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.52500	0.47800	8.95238	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60500	0.63100	4.29752	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.56400	0.51500	8.68794	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54400	0.56800	4.41176	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39100	0.40600	3.83632	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.71100	0.65300	8.15752	0.00000	0.0000	870
17/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.10200	1.14200	3.62976	0.00000	0.0000	0
17/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.32200	0.28900	10.24845	0.00000	0.0000	870
17/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08550	0.08520	0.35088	0.00000	0.0000	273
17/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00333	0.00307	7.80781	0.00000	0.0000	0
17/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00073	0.00077	5.47945	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08690	0.08660	0.34522	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00422	0.00406	3.79147	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00332	0.00346	4.21687	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00154	0.00149	3.24675	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01064	0.01089	2.34962	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01126	0.01097	2.57549	0.00000	0.0000	0
17/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00036	0.00037	2.77778	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.37590	9.39130	0.16425	9.39350	9.3780	18,883
17/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.28900	2.27400	0.65531	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.83200	0.81600	1.92308	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.12700	1.11200	1.33097	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,530
17/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.64000	0.62400	2.50000	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	2,000
17/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.45700	0.44000	3.71991	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	750
17/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.18100	0.18800	3.86740	0.00000	0.0000	0
17/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.10500	0.09700	7.61905	0.00000	0.0000	1,500
17/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.51340	9.52920	0.16608	0.00000	0.0000	8,103
17/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.68700	10.67100	0.14971	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.68700	8.67100	0.18418	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.68700	6.67100	0.23927	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.68800	4.67200	0.34130	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.01100	22.22222	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
17/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.69600	2.68200	0.51929	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.72400	1.71100	0.75406	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.12100	0.12000	0.82645	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.80800	0.79100	2.10396	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.47300	0.48000	1.47992	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.16000	0.15100	5.62500	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.32200	1.34000	1.36157	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.54900	2.53400	0.58847	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.73700	10.72100	0.14902	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.73700	8.72100	0.18313	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.73700	6.72100	0.23749	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.73800	4.72200	0.33770	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.74600	2.73100	0.54625	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.77200	1.75900	0.73363	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.85000	0.83400	1.88235	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.44200	0.44700	1.13122	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.17900	0.16800	6.14525	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.27300	1.29100	1.41398	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.43700	11.42100	0.13990	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.43700	9.42100	0.16955	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.43700	7.42100	0.21514	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.43700	5.42100	0.29428	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.44000	3.42400	0.46512	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.45100	2.43700	0.57120	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.48500	1.47200	0.87542	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.16800	0.16600	1.19048	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.60500	0.58700	2.97521	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
17/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.64500	0.66000	2.32558	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.33700	11.32100	0.14113	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.33700	9.32100	0.17136	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.33700	7.32100	0.21807	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.33700	5.32100	0.29979	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.34100	3.32500	0.47890	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.35300	2.33900	0.59499	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.39100	1.37800	0.93458	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.19300	0.19000	1.55440	0.00000	0.0000	750
17/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.53000	0.51100	3.58491	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.72300	0.74000	2.35131	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.48700	10.47100	0.15257	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.48700	8.47100	0.18852	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.48700	6.47100	0.24665	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.48800	4.47200	0.35651	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.50000	2.48600	0.56000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.53200	1.52000	0.78329	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.15700	0.15600	0.63694	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.64400	0.62700	2.63975	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.60800	0.62100	2.13816	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.52000	1.53600	1.05263	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.58700	10.57100	0.15113	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.58700	8.57100	0.18633	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.58700	6.57100	0.24290	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	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
17/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.58800	4.57200	0.34874	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.59800	2.58400	0.53888	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.62800	1.61500	0.79853	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	375
17/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.72500	0.70800	2.34483	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.53800	0.54800	1.85874	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.42100	1.43800	1.19634	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.88700	10.87100	0.14696	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.88700	8.87100	0.18004	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.88700	6.87100	0.23232	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.88800	4.87200	0.32733	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.89400	2.87900	0.51831	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.91700	1.90500	0.62598	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.98000	0.96500	1.53061	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.35900	0.35900	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.24600	0.23000	6.50407	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.12600	1.14500	1.68739	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.03700	11.02100	0.14497	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.03700	9.02100	0.17705	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.03700	7.02100	0.22737	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.03800	5.02200	0.31759	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.04300	3.02700	0.52580	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.06200	2.05000	0.58196	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07700	0.07900	2.59740	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.11400	1.10000	1.25673	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29100	0.28600	1.71821	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.32800	0.30700	6.40244	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
17/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.98300	1.00200	1.93286	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.33700	10.32100	0.15478	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.33700	8.32100	0.19192	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.33700	6.32100	0.25249	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.33800	4.32200	0.36883	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.66800	1.68500	1.01918	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.38700	10.37100	0.15404	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.38700	8.37100	0.19077	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.38700	6.37100	0.25051	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.38800	4.37200	0.36463	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.40200	2.38800	0.58285	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.43800	1.42500	0.90403	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.18000	0.17800	1.11111	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.56700	0.54900	3.17460	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.68400	0.69900	2.19298	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.61900	1.63500	0.98826	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.43700	10.42100	0.15330	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.43700	8.42100	0.18964	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.43700	6.42100	0.24856	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.43800	4.42200	0.36052	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.56900	1.58600	1.08349	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.89300	0.87700	1.79171	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	60
17/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.27200	0.26700	1.83824	0.00000	0.0000	0
17/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.35900	0.33800	5.84958	0.00000	0.0000	750
17/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.41300	0.41600	0.72639	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
17/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.20000	0.18700	6.50000	0.00000	0.0000	1,125
17/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.64920	9.66430	0.15649	0.00000	0.0000	8,620
17/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.36400	0.35500	2.47253	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.51500	0.49100	4.66019	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.34700	0.33900	2.30548	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.54800	0.52500	4.19708	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.38100	0.37200	2.36220	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.48200	0.45800	4.97925	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34000	0.32000	5.88235	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.48900	0.48400	1.02249	0.00000	0.0000	10,429
17/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.96100	0.94100	2.08117	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.21000	0.20500	2.38095	0.00000	0.0000	14,937
17/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.04300	1.02400	1.82167	0.00000	0.0000	0
17/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	4,508
17/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.52550	6.57780	0.80147	0.00000	0.0000	7,991
17/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
17/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.38500	0.33400	13.24675	0.00000	0.0000	0
17/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.54730	6.59970	0.80033	6.56500	6.5650	8,175
17/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	0
17/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.43100	0.38700	10.20882	0.00000	0.0000	0
17/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.47300	0.42800	9.51374	0.00000	0.0000	0
17/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07000	0.07800	11.42857	0.00000	0.0000	200
17/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.57060	6.62300	0.79749	6.60100	6.6010	276
17/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.20300	0.22000	8.37438	0.00000	0.0000	0
17/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.33200	0.29700	10.54217	0.00000	0.0000	0
17/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18900	0.20400	7.93651	0.00000	0.0000	0
17/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.36800	0.33100	10.05435	0.00000	0.0000	0
17/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21900	0.23800	8.67580	0.00000	0.0000	0
17/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.29800	0.26500	11.07383	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.98570	7.06060	1.07219	0.00000	0.0000	70
17/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.52100	0.44600	14.39539	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.07780	7.15290	1.06106	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.65400	0.58700	10.24465	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.70000	0.63200	9.71429	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03700	0.04600	24.32432	0.00000	0.0000	0
17/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.60900	0.54300	10.83744	0.00000	0.0000	0

Future Open Interest	425,412
Option Open Interest	569,583
Total	994,995