



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 24/08/2010

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
24/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.37760	7.38400	0.08675	7.44900	7.3788	253,479
24/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.47200	8.46600	0.07082	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.47200	6.46600	0.09271	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.47200	4.46600	0.13417	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.47200	2.46600	0.24272	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.53300	0.54000	1.31332	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.52800	1.53400	0.39267	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.52800	2.53400	0.23734	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.52800	3.53400	0.17007	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.42200	8.41600	0.07124	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.42200	6.41600	0.09343	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.42200	4.41600	0.13569	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.42200	2.41600	0.24773	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	2,000
24/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.43800	0.43100	1.59817	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.58200	0.58800	1.03093	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.57800	1.58400	0.38023	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.57800	2.58400	0.23274	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.57800	3.58400	0.16769	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
24/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	669
24/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.48500	0.47800	1.44330	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.52200	8.51600	0.07041	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.52200	6.51600	0.09200	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.52200	4.51600	0.13268	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.52200	2.51600	0.23791	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	2,771
24/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.53200	0.52600	1.12782	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.48500	0.49200	1.44330	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.47800	1.48400	0.40595	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.47800	2.48400	0.24213	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.47800	3.48400	0.17251	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.57200	8.56600	0.07000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.57200	6.56600	0.09130	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.57200	4.56600	0.13123	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.57200	2.56600	0.23328	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	100
24/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.58000	0.57400	1.03448	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.43800	0.44500	1.59817	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.42800	1.43400	0.42017	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.42800	2.43400	0.24712	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.42800	3.43400	0.17503	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.67200	8.66600	0.06919	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.67200	6.66600	0.08993	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.67200	4.66600	0.12842	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
24/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.67200	2.66600	0.22455	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.67700	0.67100	0.88626	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.34600	0.35300	2.02312	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.32800	1.33400	0.45181	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.32800	2.33400	0.25773	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.32800	3.33400	0.18029	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.72200	8.71600	0.06879	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.72200	6.71600	0.08926	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.72200	4.71600	0.12706	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.72200	2.71600	0.22043	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.72600	0.72000	0.82645	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.30300	0.30900	1.98020	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.27800	1.28400	0.46948	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.27800	2.28400	0.26339	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.27800	3.28400	0.18304	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.77200	8.76600	0.06840	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.77200	6.76600	0.08860	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.77200	4.76600	0.12573	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.77200	2.76600	0.21645	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.77500	0.76900	0.77419	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.26000	0.26700	2.69231	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.22800	1.23400	0.48860	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.22800	2.23400	0.26930	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
24/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.22800	3.23400	0.18587	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.92200	8.91600	0.06725	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.92200	6.91600	0.08668	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.92200	4.91600	0.12190	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.92200	2.91600	0.20534	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.14800	0.15400	4.05405	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	100
24/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.07800	1.08400	0.55659	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.07800	2.08400	0.28874	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.07800	3.08400	0.19493	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.87200	8.86600	0.06763	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.87200	6.86600	0.08731	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.87200	4.86600	0.12315	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.87200	2.86600	0.20891	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	55,000
24/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.87400	0.86800	0.68650	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.18300	0.18900	3.27869	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.12800	1.13400	0.53191	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.12800	2.13400	0.28195	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.12800	3.13400	0.19182	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.02200	9.01600	0.06650	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.02200	7.01600	0.08545	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.02200	5.01600	0.11947	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.02200	3.01600	0.19854	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
24/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	585
24/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.02300	1.01700	0.58651	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.11700	0.11100	5.12821	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.97800	0.98400	0.61350	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.97800	1.98400	0.30334	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.97800	2.98400	0.20148	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
24/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.92400	0.91800	0.64935	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.32200	8.31600	0.07210	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.32200	6.31600	0.09491	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.32200	4.31600	0.13882	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.32200	2.31600	0.25840	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.34700	0.34000	2.01729	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.68000	0.68600	0.88235	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.67800	1.68400	0.35757	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.67800	2.68400	0.22405	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.67800	3.68400	0.16313	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.37200	8.36600	0.07167	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.37200	6.36600	0.09416	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.37200	4.36600	0.13724	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.37200	2.36600	0.25295	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	1,200
24/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.39200	0.38500	1.78571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.63100	0.63700	0.95087	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.62800	1.63400	0.36855	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.62800	2.63400	0.22831	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
24/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.62800	3.63400	0.16538	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.62200	8.61600	0.06959	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.62200	6.61600	0.09061	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.62200	4.61600	0.12981	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.62200	2.61600	0.22883	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	20,500
24/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.62800	0.62200	0.95541	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.39200	0.39800	1.53061	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.37800	1.38400	0.43541	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.37800	2.38400	0.25231	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.37800	3.38400	0.17762	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.82200	8.81600	0.06801	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.82200	6.81600	0.08795	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.82200	4.81600	0.12443	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.82200	2.81600	0.21262	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.82500	0.81900	0.72727	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.22000	0.22700	3.18182	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	15,000
24/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.17800	1.18400	0.50934	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.17800	2.18400	0.27548	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.17800	3.18400	0.18880	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.97200	8.96600	0.06687	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.97200	6.96600	0.08606	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.97200	4.96600	0.12068	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
24/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.97200	2.96600	0.20188	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
24/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.97400	0.96800	0.61602	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.11700	0.12300	5.12821	0.00000	0.0000	1,500
24/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08900	0.08900	0.00000	0.00000	0.0000	100
24/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.02800	1.03400	0.58366	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.02800	2.03400	0.29586	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.02800	3.03400	0.19815	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.92200	1.91600	0.31217	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.77200	1.76600	0.33860	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.17300	1.16700	0.51151	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
24/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.32200	1.31600	0.45386	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
24/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.72200	1.71600	0.34843	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
24/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.62200	1.61600	0.36991	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
24/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.22300	1.21700	0.49060	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.26100	0.25400	2.68199	0.00000	0.0000	100
24/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	100
24/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.30300	0.29600	2.31023	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.12300	1.11700	0.53428	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
24/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.18300	0.17700	3.27869	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.49010	7.49570	0.07477	7.55310	7.5000	87,681
24/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.46000	8.45400	0.07092	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.46000	6.45400	0.09288	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.46000	4.45400	0.13453	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.46900	2.46200	0.28352	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	1,000
24/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.58300	0.57600	1.20069	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
24/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.59900	0.60300	0.66778	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.54300	1.54800	0.32404	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.54000	2.54600	0.23622	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.54000	3.54600	0.16949	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.11300	1.10600	0.62893	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.51000	8.50400	0.07051	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.51000	6.50400	0.09217	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.51000	4.50400	0.13304	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	300
24/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.51800	2.51200	0.23828	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.56000	0.56300	0.53571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.49300	1.49800	0.33490	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.49000	2.49600	0.24096	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.49000	3.49600	0.17192	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.56000	8.55400	0.07009	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.56000	6.55400	0.09146	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.56000	4.55400	0.13158	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.56700	2.56100	0.23374	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	16,000
24/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.66600	0.65900	1.05105	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.52200	0.52500	0.57471	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.44300	1.44900	0.41580	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.44000	2.44600	0.24590	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.44000	3.44600	0.17442	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.10	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
24/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.61000	8.60400	0.06969	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.61000	6.60400	0.09077	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.61000	4.60400	0.13015	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.61700	2.61000	0.26748	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.70800	0.70100	0.98870	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.48500	0.48800	0.61856	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.39400	1.39900	0.35868	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.39000	2.39600	0.25105	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.39000	3.39600	0.17699	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	27,690
24/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.62400	0.61700	1.12179	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.66000	8.65400	0.06928	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.66000	6.65400	0.09009	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.66000	4.65400	0.12876	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.66600	2.66000	0.22506	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	4,400
24/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.75100	0.74400	0.93209	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.45000	0.45300	0.66667	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.11000	0.10700	2.72727	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.34400	1.34900	0.37202	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.34000	2.34600	0.25641	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.34000	3.34600	0.17964	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.71000	8.70400	0.06889	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.71000	6.70400	0.08942	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.71000	4.70400	0.12739	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.71600	2.70900	0.25773	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
24/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.79500	0.78800	0.88050	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.41700	0.41900	0.47962	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12700	0.12300	3.14961	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.29400	1.30000	0.46368	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.29000	2.29600	0.26201	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.29000	3.29600	0.18237	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.76000	8.75400	0.06849	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.76000	6.75400	0.08876	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.76000	4.75400	0.12605	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.76500	2.75900	0.21700	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	4,000
24/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.83900	0.83200	0.83433	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.38500	0.38700	0.51948	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.14500	0.14100	2.75862	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.24500	1.25000	0.40161	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.24100	2.24600	0.22311	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.24000	3.24600	0.18519	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.96000	8.95400	0.06696	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.96000	6.95400	0.08621	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.96000	4.95400	0.12097	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.96400	2.95700	0.23617	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.02000	1.01300	0.68627	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.27300	0.27400	0.36630	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.23300	0.22800	2.14592	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.04800	1.05300	0.47710	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.04100	2.04600	0.24498	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.04000	3.04600	0.19737	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
24/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.91000	8.90400	0.06734	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.91000	6.90400	0.08683	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.91000	4.90400	0.12220	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.91400	2.90800	0.20590	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.97400	0.96700	0.71869	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.29900	0.30000	0.33445	0.00000	0.0000	7,307
24/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.20900	0.20400	2.39234	0.00000	0.0000	48,000
24/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.09700	1.10200	0.45579	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.09100	2.09600	0.23912	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.09000	3.09600	0.19417	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	3,185
24/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.16000	1.15200	0.68966	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.01000	9.00400	0.06659	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.01000	7.00400	0.08559	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.01000	5.00400	0.11976	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.01300	3.00700	0.19914	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.06600	1.05900	0.65666	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.25000	0.25000	0.00000	0.00000	0.0000	33,300
24/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.26000	0.25400	2.30769	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.99900	1.00400	0.50050	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.99100	1.99700	0.30136	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.99000	2.99600	0.20067	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.88400	0.87700	0.79186	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.36000	8.35400	0.07177	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.36000	6.35400	0.09434	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
24/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.36000	4.35400	0.13761	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.37100	2.36400	0.29523	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.14300	0.14300	0.00000	0.00000	0.0000	14,644
24/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.50300	0.49700	1.19284	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.68100	0.68500	0.58737	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.64200	1.64800	0.36541	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.64000	2.64600	0.22727	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.64000	3.64600	0.16484	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.41000	8.40400	0.07134	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.41000	6.40400	0.09360	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.41000	4.40400	0.13605	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.42000	2.41300	0.28926	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.13300	0.13200	0.75188	0.00000	0.0000	30,000
24/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.54300	0.53600	1.28913	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.63900	0.64300	0.62598	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04900	0.04700	4.08163	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.59200	1.59800	0.37688	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.59000	2.59600	0.23166	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.59000	3.59600	0.16713	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.81000	8.80400	0.06810	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.81000	6.80400	0.08811	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.81000	4.80400	0.12474	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.81500	2.80800	0.24867	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.35500	0.35700	0.56338	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16500	0.16100	2.42424	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.19500	1.20100	0.50209	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.19100	2.19600	0.22821	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
24/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.19000	3.19600	0.18809	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.86000	8.85400	0.06772	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.86000	6.85400	0.08746	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.86000	4.85400	0.12346	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.86400	2.85800	0.20950	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.92900	0.92200	0.75350	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.32600	0.32800	0.61350	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.18600	0.18200	2.15054	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.14600	1.15200	0.52356	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.14100	2.14600	0.23354	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.14000	3.14600	0.19108	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.56000	7.55400	0.07937	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.56000	5.55400	0.10791	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.56100	3.55500	0.16849	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.59000	1.58300	0.44025	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.44000	4.44600	0.13514	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.63800	1.63100	0.42735	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	500
24/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.03000	2.02300	0.34483	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.73600	1.72800	0.46083	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.07800	2.07100	0.33686	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.46500	0.45900	1.29032	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.44500	1.43800	0.48443	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	30,000
24/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.32300	0.31700	1.85759	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.21300	0.21300	0.00000	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.34900	1.34200	0.51890	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	15,000
24/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.18100	0.18100	0.00000	0.00000	0.0000	1,000
24/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.39100	0.38500	1.53453	0.00000	0.0000	500
24/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.54100	1.53400	0.45425	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	20,000
24/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.29000	0.28500	1.72414	0.00000	0.0000	0
24/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.23000	0.23100	0.43478	0.00000	0.0000	4,000
24/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.59920	7.60610	0.09080	7.64890	7.6489	10,452
24/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.23000	0.23000	0.00000	0.00000	0.0000	33,350
24/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.63100	0.62400	1.10935	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.21800	0.21900	0.45872	0.00000	0.0000	340
24/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.66900	0.66300	0.89686	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.24200	0.24300	0.41322	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.59300	0.58700	1.01180	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.04200	1.03400	0.76775	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	30,000
24/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.93100	2.92300	0.27294	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	30,000
24/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.20900	0.20400	2.39234	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.50800	0.51000	0.39370	0.00000	0.0000	33,350
24/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.95600	0.94800	0.83682	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.15500	0.15400	0.64516	0.00000	0.0000	3,000
24/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.30100	0.29600	1.66113	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.40000	0.40200	0.50000	0.00000	0.0000	12,000
24/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.32700	0.32200	1.52905	0.00000	0.0000	0
24/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.37600	0.37800	0.53191	0.00000	0.0000	371
24/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.70930	7.71660	0.09469	0.00000	0.0000	2,975
24/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.56100	0.56400	0.53476	0.00000	0.0000	0
24/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.30200	0.29700	1.65563	0.00000	0.0000	0
24/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.53500	0.53900	0.74766	0.00000	0.0000	0
24/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32600	0.32200	1.22699	0.00000	0.0000	0
24/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.58800	0.59100	0.51020	0.00000	0.0000	0
24/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.27900	0.27400	1.79211	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.44200	11.41310	0.25258	0.00000	0.0000	22,436
24/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.36000	1.38900	2.13235	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.26100	1.29000	2.29976	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.31100	1.33900	2.13577	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.58300	0.60900	4.45969	0.00000	0.0000	0
24/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
24/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.60980	11.57940	0.26185	0.00000	0.0000	12,950
24/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.27900	0.27200	2.50896	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
24/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.56900	0.59300	4.21793	0.00000	0.0000	0
24/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.53400	0.55800	4.49438	0.00000	0.0000	0
24/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.29400	0.28700	2.38095	0.00000	0.0000	50
24/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.77140	11.74310	0.24041	0.00000	0.0000	533
24/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.52100	0.51300	1.53551	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55000	0.57000	3.63636	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.50200	0.49500	1.39442	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.58100	0.60200	3.61446	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.54100	0.53300	1.47874	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52000	0.54000	3.84615	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.36800	0.38500	4.61957	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.68900	0.67800	1.59652	0.00000	0.0000	870
24/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.08000	1.10500	2.31481	0.00000	0.0000	0
24/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	870
24/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08660	0.08790	1.50115	0.00000	0.0000	293
24/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00414	0.00527	27.29469	0.00000	0.0000	0
24/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00044	0.00027	38.63636	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08800	0.08940	1.59091	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00468	0.00547	16.88034	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00268	0.00207	22.76119	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00160	0.00190	18.75000	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00960	0.00850	11.45833	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01226	0.01358	10.76672	0.00000	0.0000	0
24/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00026	0.00018	30.76923	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.33940	9.36680	0.29338	0.00000	0.0000	20,978
24/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.32600	2.29800	1.20378	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.86500	0.83700	3.23699	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.16200	1.13400	2.40964	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
24/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.66900	0.64100	4.18535	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	2,000
24/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.47900	0.45100	5.84551	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	750
24/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.13900	0.15000	7.91367	0.00000	0.0000	0
24/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.10000	0.08300	17.00000	0.00000	0.0000	1,500
24/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.47920	9.50610	0.28378	0.00000	0.0000	8,117
24/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.72100	10.69400	0.25184	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.72100	8.69400	0.30960	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.72100	6.69400	0.40173	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.20	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
24/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.72200	4.69500	0.57179	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.73000	2.70300	0.98901	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.75700	1.73000	1.53671	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10800	0.11100	2.77778	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.82900	0.80500	2.89505	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.44200	0.45800	3.61991	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.29000	1.31600	2.01550	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.58200	2.55600	1.00697	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.77100	10.74400	0.25067	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.77100	8.74400	0.30783	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.77100	6.74400	0.39876	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.77200	4.74500	0.56580	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.77900	2.75300	0.93559	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.80500	1.77900	1.44044	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10200	0.10400	1.96078	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.87300	0.84800	2.86369	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.41100	0.42700	3.89294	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.18200	0.17100	6.04396	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.24100	1.26700	2.09508	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.47100	11.44400	0.23538	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.47100	9.44400	0.28508	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.47100	7.44400	0.36140	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.47100	5.44400	0.49351	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.47400	3.44700	0.77720	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.48400	2.45800	1.04670	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.51600	1.49000	1.71504	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
24/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.15000	0.15500	3.33333	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.62100	0.59900	3.54267	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.61700	0.63600	3.07942	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.37100	11.34400	0.23745	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.37100	9.34400	0.28812	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.37100	7.34400	0.36630	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.37100	5.34400	0.50270	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.37400	3.34700	0.80024	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.38600	2.36000	1.08969	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05000	0.05200	4.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.42100	1.39600	1.75932	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.17200	0.17800	3.48837	0.00000	0.0000	750
24/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.54300	0.52200	3.86740	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.69600	0.71600	2.87356	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.52100	10.49400	0.25663	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.52100	8.49400	0.31686	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.52100	6.49400	0.41405	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.52200	4.49500	0.59708	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.53300	2.50700	1.02645	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.56400	1.53800	1.66240	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.14100	0.14500	2.83688	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.66200	0.63900	3.47432	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.58000	0.59800	3.10345	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.48600	1.51300	1.81696	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.62100	10.59400	0.25421	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.62100	8.59400	0.31319	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.10	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
24/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.62100	6.59400	0.40779	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.62200	4.59500	0.58416	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.63100	2.60500	0.98822	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.66000	1.63400	1.56627	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.12300	0.12700	3.25203	0.00000	0.0000	375
24/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.74400	0.72100	3.09140	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.50800	0.52600	3.54331	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12900	0.12000	6.97674	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.38800	1.41400	1.87320	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.92100	10.89400	0.24723	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.92100	8.89400	0.30266	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.92100	6.89400	0.39012	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.92200	4.89500	0.54856	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.92800	2.90100	0.92213	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.95100	1.92400	1.38391	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.00500	0.98100	2.38806	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32600	0.34100	4.60123	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.24700	0.23500	4.85830	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.09500	1.12000	2.28311	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.07100	11.04400	0.24388	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.07100	9.04400	0.29765	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.07100	7.04400	0.38184	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.07100	5.04400	0.53244	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.07600	3.04900	0.87776	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.09500	2.07000	1.19332	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07000	0.07200	2.85714	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.14100	1.11600	2.19106	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
24/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.26200	0.27100	3.43511	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.33300	0.31500	5.40541	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.95400	0.97700	2.41090	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.37100	10.34400	0.26034	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.37100	8.34400	0.32254	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.37100	6.34400	0.42380	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.37200	4.34500	0.61757	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.63500	1.66100	1.59021	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.42100	10.39400	0.25909	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.42100	8.39400	0.32063	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.42100	6.39400	0.42050	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.42200	4.39500	0.61058	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.43500	2.40900	1.06776	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.46900	1.44300	1.76991	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.16100	0.16600	3.10559	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.58200	0.56000	3.78007	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.65600	0.67500	2.89634	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07700	0.06900	10.38961	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.58500	1.61200	1.70347	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.47100	10.44400	0.25786	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.47100	8.44400	0.31873	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.47100	6.44400	0.41725	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.47200	4.44500	0.60376	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.53600	1.56200	1.69271	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.91600	0.89200	2.62009	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	60
24/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.24400	0.25200	3.27869	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
24/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.36500	0.34600	5.20548	0.00000	0.0000	750
24/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.38200	0.39700	3.92670	0.00000	0.0000	0
24/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.20300	0.19100	5.91133	0.00000	0.0000	1,125
24/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.61330	9.64260	0.30479	0.00000	0.0000	8,620
24/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.33500	0.34700	3.58209	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.52200	0.50400	3.44828	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31900	0.33100	3.76176	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.55600	0.53800	3.23741	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.35100	0.36400	3.70370	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.48800	0.47100	3.48361	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34200	0.32900	3.80117	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.45500	0.47200	3.73626	0.00000	0.0000	10,429
24/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.98000	0.95700	2.34694	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.19300	0.20000	3.62694	0.00000	0.0000	14,937
24/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.06400	1.04000	2.25564	0.00000	0.0000	0
24/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.17700	0.18300	3.38983	0.00000	0.0000	4,508
24/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.57950	6.52560	0.81921	0.00000	0.0000	14,491
24/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
24/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.33000	0.38000	15.15152	0.00000	0.0000	0
24/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.60530	6.54990	0.83872	0.00000	0.0000	9,855
24/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08200	0.06500	20.73171	0.00000	0.0000	0
24/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37700	0.41500	10.07958	0.00000	0.0000	0
24/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.41700	0.45700	9.59233	0.00000	0.0000	0
24/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	200
24/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.62870	6.57560	0.80106	0.00000	0.0000	311
24/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22000	0.19900	9.54545	0.00000	0.0000	0
24/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29100	0.32300	10.99656	0.00000	0.0000	0
24/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20400	0.18400	9.80392	0.00000	0.0000	0
24/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32500	0.35800	10.15385	0.00000	0.0000	0
24/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
24/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.25900	0.28900	11.58301	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.02010	6.97860	0.59116	0.00000	0.0000	70
24/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.48600	0.52500	8.02469	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.11520	7.07220	0.60434	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.62600	0.66300	5.91054	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.67100	0.70800	5.51416	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
24/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.58100	0.61800	6.36833	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.09250	7.15610	0.89672	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.15600	0.20200	29.48718	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.06400	0.04600	28.12500	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.12400	0.16500	33.06452	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
24/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.08200	0.05900	28.04878	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.19200	0.24100	25.52083	0.00000	0.0000	0
24/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.05000	0.03500	30.00000	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.20830	7.27290	0.89619	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.32800	0.37000	12.80488	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.17000	0.14700	13.52941	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.29900	0.33900	13.37793	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.19100	0.16600	13.08901	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.35800	0.40200	12.29050	0.00000	0.0000	0
24/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.15000	0.12900	14.00000	0.00000	0.0000	0

**Future Open Interest**

**453,241**

**Option Open Interest**

**569,166**

**Total**

**1,022,407**