



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/08/2010

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
27/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.32010	7.35380	0.46038	7.41570	7.3376	250,750
27/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.53000	8.49600	0.39859	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.53000	6.49600	0.52067	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.53000	4.49600	0.75055	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.53000	2.49600	1.34387	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.47500	0.50700	6.73684	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.47000	1.50400	2.31293	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.47000	2.50400	1.37652	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.47000	3.50400	0.97983	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.48000	8.44600	0.40094	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.48000	6.44600	0.52469	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.48000	4.44600	0.75893	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.48000	2.44600	1.37097	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	2,000
27/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.48900	0.45600	6.74847	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.52300	0.55600	6.30975	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.52000	1.55400	2.23684	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.52000	2.55400	1.34921	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.52000	3.55400	0.96591	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
27/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	669
27/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.53700	0.50400	6.14525	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.58000	8.54600	0.39627	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.58000	6.54600	0.51672	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.58000	4.54600	0.74236	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.58000	2.54600	1.31783	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	2,771
27/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.58600	0.55200	5.80205	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.42700	0.45900	7.49415	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.42000	1.45400	2.39437	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.42000	2.45400	1.40496	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.42000	3.45400	0.99415	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.63000	8.59600	0.39397	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.63000	6.59600	0.51282	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.63000	4.59600	0.73434	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.63000	2.59600	1.29278	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	100
27/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.63500	0.60100	5.35433	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.38000	0.41100	8.15789	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.37000	1.40400	2.48175	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.37000	2.40400	1.43460	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.37000	3.40400	1.00890	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.73000	8.69600	0.38946	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.73000	6.69600	0.50520	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.73000	4.69600	0.71882	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
27/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.73000	2.69600	1.24542	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.73300	0.69900	4.63847	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.28900	0.31800	10.03460	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.27000	1.30400	2.67717	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.27000	2.30400	1.49780	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.27000	3.30400	1.03976	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.78000	8.74600	0.38724	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.78000	6.74600	0.50147	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.78000	4.74600	0.71130	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.78000	2.74600	1.22302	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.78200	0.74800	4.34783	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.24600	0.27400	11.38211	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.22000	1.25400	2.78689	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.22000	2.25400	1.53153	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.22000	3.25400	1.05590	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.83000	8.79600	0.38505	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.83000	6.79600	0.49780	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.83000	4.79600	0.70393	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.83000	2.79600	1.20141	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.83200	0.79800	4.08654	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.20600	0.23200	12.62136	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03600	0.02800	22.22222	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.17000	1.20400	2.90598	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.17000	2.20400	1.56682	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
27/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.17000	3.20400	1.07256	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.98000	8.94600	0.37862	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.98000	6.94600	0.48711	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.98000	4.94600	0.68273	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.98000	2.94600	1.14094	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.10300	0.12200	18.44660	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08300	0.06800	18.07229	0.00000	0.0000	100
27/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.02000	1.05400	3.33333	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.02000	2.05400	1.68317	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.02000	3.05400	1.12583	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.93000	8.89600	0.38074	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.93000	6.89600	0.49062	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.93000	4.89600	0.68966	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.93000	2.89600	1.16041	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	55,000
27/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.93100	0.89700	3.65199	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.13400	0.15600	16.41791	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06400	0.05200	18.75000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.07000	1.10400	3.17757	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.07000	2.10400	1.64251	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.07000	3.10400	1.10749	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.08000	9.04600	0.37445	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.08000	7.04600	0.48023	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.08000	5.04600	0.66929	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.08000	3.04600	1.10390	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
27/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	585
27/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.08100	1.04700	3.14524	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.14500	0.11900	17.93103	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.92000	0.95400	3.69565	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.92000	1.95400	1.77083	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.92000	2.95400	1.16438	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
27/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.98100	0.94700	3.46585	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.38000	8.34600	0.40573	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.38000	6.34600	0.53292	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.38000	4.34600	0.77626	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.38000	2.34600	1.42857	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.39500	0.36200	8.35443	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.62200	0.65500	5.30547	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.62000	1.65400	2.09877	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.62000	2.65400	1.29771	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.62000	3.65400	0.93923	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.43000	8.39600	0.40332	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.43000	6.39600	0.52877	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.43000	4.39600	0.76749	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.43000	2.39600	1.39918	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	1,200
27/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.44200	0.40900	7.46606	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.57200	0.60500	5.76923	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.57000	1.60400	2.16561	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.57000	2.60400	1.32296	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
27/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.57000	3.60400	0.95238	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.68000	8.64600	0.39171	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.68000	6.64600	0.50898	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.68000	4.64600	0.72650	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.68000	2.64600	1.26866	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	20,500
27/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.68400	0.65000	4.97076	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.33400	0.36400	8.98204	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.32000	1.35400	2.57576	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.32000	2.35400	1.46552	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.32000	3.35400	1.02410	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.88000	8.84600	0.38288	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.88000	6.84600	0.49419	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.88000	4.84600	0.69672	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.88000	2.84600	1.18056	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.88200	0.84800	3.85488	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.16800	0.19200	14.28571	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	15,000
27/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.12000	1.15400	3.03571	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.12000	2.15400	1.60377	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.12000	3.15400	1.08974	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.03000	8.99600	0.37652	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.03000	6.99600	0.48364	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.03000	4.99600	0.67594	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
27/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.03000	2.99600	1.12211	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
27/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.03100	0.99700	3.29777	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	1,500
27/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.11200	0.08900	20.53571	0.00000	0.0000	100
27/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.97000	1.00400	3.50515	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.97000	2.00400	1.72589	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.97000	3.00400	1.14478	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.98000	1.94600	1.71717	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.83000	1.79600	1.85792	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.23000	1.19600	2.76423	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
27/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.38000	1.34600	2.46377	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
27/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.78000	1.74600	1.91011	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
27/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.68000	1.64600	2.02381	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
27/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.28000	1.24600	2.65625	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.30400	0.27300	10.19737	0.00000	0.0000	100
27/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	100
27/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.34900	0.31700	9.16905	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.18100	1.14700	2.87892	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
27/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.22000	0.19100	13.18182	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.42790	7.46250	0.46581	7.52950	7.4278	93,054
27/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.52200	8.48800	0.39897	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.52200	6.48800	0.52131	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.52200	4.48800	0.75188	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.53000	2.49600	1.34387	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.10900	0.11300	3.66972	0.00000	0.0000	1,000
27/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.63100	0.60100	4.75436	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
27/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.54900	0.57400	4.55373	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.48100	1.51500	2.29575	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.47800	2.51300	1.41243	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.47800	3.51300	1.00633	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.17000	1.13600	2.90598	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.57200	8.53800	0.39664	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.57200	6.53800	0.51735	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.57200	4.53800	0.74366	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	300
27/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.57900	2.54500	1.31834	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.51100	0.53500	4.69667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.43100	1.46500	2.37596	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.42800	2.46300	1.44152	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.42800	3.46300	1.02100	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.62200	8.58800	0.39434	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.62200	6.58800	0.51344	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.62200	4.58800	0.73561	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.62800	2.59400	1.29376	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	16,000
27/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.71600	0.68500	4.32961	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.47400	0.49700	4.85232	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.38100	1.41500	2.46198	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.37800	2.41300	1.47183	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.37800	3.41300	1.03612	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / 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
27/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.67200	8.63800	0.39207	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.67200	6.63800	0.50959	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.67200	4.63800	0.72774	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.67800	2.64400	1.26960	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.75900	0.72800	4.08432	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.43900	0.46100	5.01139	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11100	0.09900	10.81081	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.33200	1.36600	2.55255	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.32800	2.36300	1.50344	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.32800	3.36300	1.05168	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.10100	0.10500	3.96040	0.00000	0.0000	27,690
27/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.67300	0.64300	4.45765	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.72200	8.68800	0.38982	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.72200	6.68800	0.50580	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.72200	4.68800	0.72003	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.72700	2.69300	1.24679	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	4,400
27/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.80300	0.77100	3.98506	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.40500	0.42700	5.43210	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12700	0.11500	9.44882	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.28200	1.31600	2.65211	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.27800	2.31300	1.53644	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.27800	3.31300	1.06772	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.77200	8.73800	0.38760	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.77200	6.73800	0.50207	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.77200	4.73800	0.71249	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.77700	2.74300	1.22434	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
27/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.84800	0.81600	3.77358	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.37200	0.39400	5.91398	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14400	0.13200	8.33333	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.23300	1.26700	2.75750	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.22800	2.26300	1.57092	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.22800	3.26300	1.08426	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.82200	8.78800	0.38540	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.82200	6.78800	0.49839	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.82200	4.78800	0.70510	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.82600	2.79200	1.20311	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07100	0.07200	1.40845	0.00000	0.0000	4,000
27/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.89300	0.86000	3.69541	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.34200	0.36200	5.84795	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16400	0.15000	8.53659	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.18400	1.21700	2.78716	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.17800	2.21300	1.60698	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.17800	3.21300	1.10132	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.02200	8.98800	0.37686	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.02200	6.98800	0.48419	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.02200	4.98800	0.67702	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.02500	2.99100	1.12397	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.07600	1.04300	3.06691	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.23900	0.25300	5.85774	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.26100	0.24100	7.66284	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.98800	1.02000	3.23887	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.97900	2.01300	1.71804	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.97800	3.01300	1.17529	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
27/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.97200	8.93800	0.37896	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.97200	6.93800	0.48766	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.97200	4.93800	0.68383	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.97500	2.94100	1.14286	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.05800	0.05900	1.72414	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.03000	0.99700	3.20388	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.25900	0.27800	7.33591	0.00000	0.0000	7,307
27/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23100	0.21600	6.49351	0.00000	0.0000	48,000
27/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.03600	1.06900	3.18533	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.02900	2.06300	1.67570	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.02800	3.06300	1.15588	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	3,185
27/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.21700	1.18300	2.79376	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.07200	9.03800	0.37478	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.07200	7.03800	0.48077	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.07200	5.03800	0.67035	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.07500	3.04100	1.10569	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.12300	1.08900	3.02760	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.22000	0.23300	5.90909	0.00000	0.0000	33,300
27/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29200	0.27100	7.19178	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.94100	0.97200	3.29437	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.92900	1.96300	1.76257	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.92800	2.96300	1.19536	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06600	0.06700	1.51515	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.93800	0.90500	3.51812	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.42200	8.38800	0.40370	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.42200	6.38800	0.52943	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
27/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.42200	4.38800	0.76888	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.43100	2.39700	1.39860	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.12600	0.13200	4.76190	0.00000	0.0000	14,644
27/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.54800	0.52000	5.10949	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.62900	0.65600	4.29253	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.58000	1.61400	2.15190	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.57800	2.61300	1.35764	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.57800	3.61300	0.97820	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.47200	8.43800	0.40132	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.47200	6.43800	0.52534	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.47200	4.43800	0.76029	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.48000	2.44600	1.37097	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.11700	0.12200	4.27350	0.00000	0.0000	30,000
27/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.58900	0.56000	4.92360	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.58800	0.61400	4.42177	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.53000	1.56500	2.28758	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.52800	2.56300	1.38449	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.52800	3.56300	0.99206	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.87200	8.83800	0.38323	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.87200	6.83800	0.49476	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.87200	4.83800	0.69787	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.87600	2.84200	1.18220	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.31300	0.33200	6.07029	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.18500	0.17000	8.10811	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.13400	1.16800	2.99824	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.12800	2.16300	1.64474	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
27/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.12800	3.16300	1.11893	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.92200	8.88800	0.38108	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.92200	6.88800	0.49119	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.92200	4.88800	0.69078	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.92600	2.89200	1.16200	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.98400	0.95100	3.35366	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.28500	0.30400	6.66667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.20700	0.19200	7.24638	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.08500	1.11800	3.04147	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.07900	2.11300	1.63540	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.07800	3.11300	1.13710	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.62200	7.58800	0.44608	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.62200	5.58800	0.60477	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.62300	3.58900	0.93845	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.65000	1.61500	2.12121	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.37800	4.41300	0.79945	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.69900	1.66400	2.06004	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	500
27/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.08900	2.05500	1.62757	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.79600	1.76100	1.94878	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.13800	2.10400	1.59027	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.13700	0.14300	4.37956	0.00000	0.0000	500
27/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.50900	0.48100	5.50098	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.50400	1.47000	2.26064	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	30,000
27/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.36000	0.33600	6.66667	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.18800	0.19800	5.31915	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
27/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.40800	1.37300	2.48580	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	15,000
27/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.16000	0.16800	5.00000	0.00000	0.0000	1,000
27/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.43200	0.40600	6.01852	0.00000	0.0000	500
27/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.60100	1.56600	2.18613	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	20,000
27/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.32500	0.30200	7.07692	0.00000	0.0000	0
27/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.20300	0.21400	5.41872	0.00000	0.0000	4,000
27/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.53230	7.56700	0.46068	7.53000	7.5300	10,457
27/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.21000	0.21600	2.85714	0.00000	0.0000	33,350
27/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.67800	0.64900	4.27729	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.19900	0.20500	3.01508	0.00000	0.0000	340
27/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.71700	0.68800	4.04463	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22100	0.22800	3.16742	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.63900	0.61100	4.38185	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.09800	1.06500	3.00546	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13000	0.13200	1.53846	0.00000	0.0000	30,000
27/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.99800	2.96100	1.23416	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	30,000
27/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.46400	0.48200	3.87931	0.00000	0.0000	33,350
27/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.01000	0.97800	3.16832	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14200	0.14500	2.11268	0.00000	0.0000	3,000
27/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.32800	0.30900	5.79268	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.36000	0.37600	4.44444	0.00000	0.0000	12,000
27/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.35800	0.33600	6.14525	0.00000	0.0000	0
27/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.34000	0.35300	3.82353	0.00000	0.0000	371
27/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.63730	7.67150	0.44780	0.00000	0.0000	2,975
27/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.51600	0.53200	3.10078	0.00000	0.0000	0
27/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.32900	0.31100	5.47112	0.00000	0.0000	0
27/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.49100	0.50700	3.25866	0.00000	0.0000	0
27/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.35400	0.33600	5.08475	0.00000	0.0000	0
27/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.54200	0.55800	2.95203	0.00000	0.0000	0
27/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30500	0.28700	5.90164	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.39830	11.38230	0.14037	11.48000	11.4800	22,371
27/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.40400	1.41900	1.06838	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.30400	1.32000	1.22699	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.35400	1.36900	1.10783	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.62000	0.63100	1.77419	0.00000	0.0000	0
27/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
27/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.55970	11.54390	0.13668	11.60150	11.5600	13,000
27/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.26800	0.25100	6.34328	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
27/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.60800	0.60700	0.16447	0.00000	0.0000	0
27/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57200	0.57200	0.00000	0.00000	0.0000	0
27/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.28200	0.26600	5.67376	0.00000	0.0000	50
27/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.71550	11.69880	0.14255	0.00000	0.0000	533
27/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.50600	0.48000	5.13834	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.59100	0.58100	1.69205	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.48700	0.46200	5.13347	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.62200	0.61300	1.44695	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.52500	0.49900	4.95238	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.56000	0.55000	1.78571	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39900	0.38800	2.75689	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.66400	0.63700	4.06627	0.00000	0.0000	870
27/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.13100	1.12800	0.26525	0.00000	0.0000	0
27/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.29600	0.27700	6.41892	0.00000	0.0000	870
27/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08650	0.08680	0.34682	0.00000	0.0000	303
27/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00404	0.00426	5.44554	0.00000	0.0000	0
27/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00044	0.00036	18.18182	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08790	0.08800	0.11377	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00458	0.00464	1.31004	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00268	0.00264	1.49254	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00159	0.00161	1.25786	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00969	0.00961	0.82559	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01215	0.01224	0.74074	0.00000	0.0000	0
27/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00025	0.00024	4.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.32230	9.34800	0.27568	9.41650	9.3400	20,184
27/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.34300	2.31700	1.10969	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.88100	0.85400	3.06470	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.17900	1.15300	2.20526	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
27/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.68400	0.65700	3.94737	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	2,000
27/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.49100	0.46400	5.49898	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	750
27/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
27/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.09300	0.07700	17.20430	0.00000	0.0000	1,500
27/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.45760	9.48430	0.28231	0.00000	0.0000	8,124
27/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.74200	10.71600	0.24204	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.74200	8.71600	0.29741	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.74200	6.71600	0.38564	0.00000	0.0000	0
27/08/2010	€ / 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
27/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.74300	4.71700	0.54818	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.75100	2.72400	0.98146	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.77800	1.74900	1.63105	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10600	0.10100	4.71698	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.84800	0.81700	3.65566	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.42900	0.43600	1.63170	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.17100	0.15200	11.11111	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.26800	1.29300	1.97161	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.60300	2.57600	1.03726	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.79200	10.76600	0.24092	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.79200	8.76600	0.29572	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.79200	6.76600	0.38280	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.79300	4.76700	0.54246	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.80000	2.77400	0.92857	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.82600	1.79700	1.58817	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.89200	0.86000	3.58744	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.39900	0.40500	1.50376	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.19100	0.17100	10.47120	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.21900	1.24400	2.05086	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.49200	11.46600	0.22624	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.49200	9.46600	0.27391	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.49200	7.46600	0.34704	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.49200	5.46600	0.47342	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.49500	3.46800	0.77253	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.50500	2.47800	1.07784	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.53700	1.50800	1.88679	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
27/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.14700	0.14200	3.40136	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.63900	0.60800	4.85133	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.60000	0.61300	2.16667	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.09200	0.07900	14.13043	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.39200	11.36600	0.22823	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.39200	9.36600	0.27683	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.39200	7.36600	0.35173	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.39200	5.36600	0.48220	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.39500	3.36900	0.76583	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.40800	2.38000	1.16279	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.44200	1.41200	2.08044	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.16800	0.16300	2.97619	0.00000	0.0000	750
27/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.56000	0.52900	5.53571	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.67700	0.69200	2.21566	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06900	0.05800	15.94203	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.54200	10.51600	0.24663	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.54200	8.51600	0.30438	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.54200	6.51600	0.39743	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.54300	4.51700	0.57231	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.55400	2.52700	1.05717	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.58500	1.55600	1.82965	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.13800	0.13200	4.34783	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.68000	0.64800	4.70588	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.56300	0.57500	2.13144	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.10500	0.09100	13.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.46500	1.49000	1.70648	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.64200	10.61600	0.24431	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.64200	8.61600	0.30086	0.00000	0.0000	0
27/08/2010	€ / 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
27/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.64200	6.61600	0.39145	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.64300	4.61700	0.55998	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.65300	2.62600	1.01772	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.68100	1.65200	1.72516	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.12100	0.11500	4.95868	0.00000	0.0000	375
27/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.76300	0.73100	4.19397	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.49400	0.50300	1.82186	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.13600	0.11900	12.50000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.36600	1.39200	1.90337	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.94200	10.91600	0.23762	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.94200	8.91600	0.29076	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.94200	6.91600	0.37453	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.94300	4.91600	0.54623	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.94900	2.92200	0.91556	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.97200	1.94300	1.47059	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.02500	0.99400	3.02439	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.31700	0.32000	0.94637	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.25900	0.23600	8.88031	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.07400	1.09800	2.23464	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.09200	11.06600	0.23440	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.09200	9.06600	0.28597	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.09200	7.06600	0.36661	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.09200	5.06600	0.51060	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.09700	3.07100	0.83952	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.11700	2.08900	1.32263	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.16200	1.13100	2.66781	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
27/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25400	0.25200	0.78740	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.34600	0.31800	8.09249	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.93300	0.95400	2.25080	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.39200	10.36600	0.25019	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.39200	8.36600	0.30982	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.39200	6.36600	0.40676	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.39300	4.36700	0.59185	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.61300	1.63900	1.61190	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.44200	10.41600	0.24899	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.44200	8.41600	0.30798	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.44200	6.41600	0.40360	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.44300	4.41700	0.58519	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.45600	2.42900	1.09935	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.49000	1.46000	2.01342	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.15700	0.15200	3.18471	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.59900	0.56800	5.17529	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.63800	0.65200	2.19436	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.08000	0.06800	15.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.56400	1.58900	1.59847	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.49200	10.46600	0.24781	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.49200	8.46600	0.30617	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.49200	6.46600	0.40049	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.49300	4.46700	0.57868	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.51400	1.54000	1.71731	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.93600	0.90500	3.31197	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	60
27/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23700	0.23400	1.26582	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.37900	0.35000	7.65172	0.00000	0.0000	750
27/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.37000	0.37500	1.35135	0.00000	0.0000	0
27/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.21200	0.19100	9.90566	0.00000	0.0000	1,125
27/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.58830	9.61470	0.27534	0.00000	0.0000	8,620
27/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.33300	0.32500	2.40240	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.54500	0.51000	6.42202	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31800	0.31000	2.51572	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.58000	0.54500	6.03448	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.34900	0.34100	2.29226	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.51100	0.47600	6.84932	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.36100	0.33000	8.58726	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.44900	0.44500	0.89087	0.00000	0.0000	10,429
27/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.00700	0.97200	3.47567	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.19500	0.18700	4.10256	0.00000	0.0000	14,937
27/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.09200	1.05700	3.20513	0.00000	0.0000	0
27/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.18000	0.17200	4.44444	0.00000	0.0000	4,508
27/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.49840	6.55980	0.94485	0.00000	0.0000	14,491
27/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.40700	0.34500	15.23342	0.00000	0.0000	0
27/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.52260	6.58430	0.94594	0.00000	0.0000	9,855
27/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.05800	0.08900	53.44828	0.00000	0.0000	0
27/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.43500	0.40500	6.89655	0.00000	0.0000	0
27/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.47800	0.44700	6.48536	0.00000	0.0000	0
27/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05100	0.08100	58.82353	0.00000	0.0000	200
27/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.54460	6.60610	0.93971	0.00000	0.0000	501
27/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.18800	0.22000	17.02128	0.00000	0.0000	0
27/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.34300	0.31400	8.45481	0.00000	0.0000	0
27/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.17400	0.20400	17.24138	0.00000	0.0000	0
27/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.37900	0.34800	8.17942	0.00000	0.0000	0
27/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20300	0.23700	16.74877	0.00000	0.0000	0
27/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.30800	0.28100	8.76623	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.94620	6.93140	0.21307	0.00000	0.0000	70
27/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.55700	0.57100	2.51346	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.03660	7.02210	0.20607	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.69400	0.71000	2.30548	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.74000	0.75600	2.16216	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
27/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.64800	0.66400	2.46914	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.14300	7.15180	0.12320	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.18500	0.18500	0.00000	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.14900	0.14800	0.67114	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
27/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05600	0.04600	17.85714	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.22400	0.22600	0.89286	0.00000	0.0000	0
27/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.25570	7.26510	0.12955	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.36300	0.36000	0.82645	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.15700	0.14500	7.64331	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.33200	0.32900	0.90361	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17600	0.16400	6.81818	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.39400	0.39200	0.50761	0.00000	0.0000	0
27/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.13800	0.12700	7.97101	0.00000	0.0000	0

Future Open Interest

455,288

Option Open Interest

569,666

Total

1,024,954