



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 31/08/2010

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
31/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.34400	7.39220	0.65632	7.44590	7.3834	239,347
31/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.50600	8.45800	0.56431	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.50600	6.45800	0.73778	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.50600	4.45800	1.06525	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.50600	2.45800	1.91540	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.49600	0.54300	9.47581	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.49400	1.54200	3.21285	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.49400	2.54200	1.92462	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.49400	3.54200	1.37378	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.45600	8.40800	0.56764	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.45600	6.40800	0.74349	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.45600	4.40800	1.07720	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.45600	2.40800	1.95440	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	2,000
31/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.46200	0.41500	10.17316	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.54500	0.59300	8.80734	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.54400	1.59200	3.10881	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.54400	2.59200	1.88679	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.54400	3.59200	1.35440	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
31/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	669
31/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.51000	0.46300	9.21569	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.55600	8.50800	0.56101	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.55600	6.50800	0.73215	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.55600	4.50800	1.05356	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.55600	2.50800	1.87793	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,771
31/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.55900	0.51200	8.40787	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.44700	0.49400	10.51454	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.44400	1.49200	3.32410	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.44400	2.49200	1.96399	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.44400	3.49200	1.39373	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.60600	8.55800	0.55775	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.60600	6.55800	0.72661	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.60600	4.55800	1.04212	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.60600	2.55800	1.84190	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	100
31/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.60900	0.56100	7.88177	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.39900	0.44500	11.52882	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.39400	1.44200	3.44333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.39400	2.44200	2.00501	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.39400	3.44200	1.41426	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.70600	8.65800	0.55134	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.70600	6.65800	0.71578	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.70600	4.65800	1.01997	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
31/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.70600	2.65800	1.77384	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.70800	0.66000	6.77966	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.30500	0.34800	14.09836	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.29400	1.34200	3.70943	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.29400	2.34200	2.09241	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.29400	3.34200	1.45719	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.75600	8.70800	0.54820	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.75600	6.70800	0.71048	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.75600	4.70800	1.00925	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.75600	2.70800	1.74165	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.75700	0.70900	6.34082	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.26000	0.30200	16.15385	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.24400	1.29200	3.85852	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.24400	2.29200	2.13904	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.24400	3.29200	1.47965	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.80600	8.75800	0.54508	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.80600	6.75800	0.70526	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.80600	4.75800	0.99875	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.80600	2.75800	1.71062	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.80700	0.75900	5.94796	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.21700	0.25700	18.43318	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.19400	1.24200	4.02010	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.19400	2.24200	2.18778	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
31/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.19400	3.24200	1.50282	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.95600	8.90800	0.53595	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.95600	6.90800	0.69005	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.95600	4.90800	0.96852	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.95600	2.90800	1.62382	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.10600	0.13700	29.24528	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.06200	0.04500	27.41935	0.00000	0.0000	100
31/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.04400	1.09200	4.59770	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.04400	2.09200	2.34834	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.04400	3.09200	1.57687	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.90600	8.85800	0.53896	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.90600	6.85800	0.69505	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.90600	4.85800	0.97839	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.90600	2.85800	1.65175	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	55,000
31/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.90700	0.85900	5.29217	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.14000	0.17400	24.28571	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.04600	0.03200	30.43478	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.09400	1.14200	4.38757	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.09400	2.14200	2.29226	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.09400	3.14200	1.55139	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.05600	9.00800	0.53004	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.05600	7.00800	0.68027	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.05600	5.00800	0.94937	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.05600	3.00800	1.57068	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
31/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	585
31/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.05600	1.00800	4.54545	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.05900	0.07600	28.81356	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.11500	0.08400	26.95652	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.94400	0.99200	5.08475	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.94400	1.99200	2.46914	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.94400	2.99200	1.63043	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
31/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.95600	0.90800	5.02092	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.35600	8.30800	0.57444	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.35600	6.30800	0.75519	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.35600	4.30800	1.10193	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.35600	2.30800	2.03735	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.36600	0.32100	12.29508	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.64500	0.69200	7.28682	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.64400	1.69200	2.91971	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.64400	2.69200	1.81543	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.64400	3.69200	1.31723	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.40600	8.35800	0.57102	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.40600	6.35800	0.74930	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.40600	4.35800	1.08942	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.40600	2.35800	1.99501	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	1,200
31/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.41400	0.36700	11.35266	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.59500	0.64200	7.89916	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.59400	1.64200	3.01129	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.59400	2.64200	1.85042	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
31/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.59400	3.64200	1.33556	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.65600	8.60800	0.55453	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.65600	6.60800	0.72115	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.65600	4.60800	1.03093	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.65600	2.60800	1.80723	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	20,500
31/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.65800	0.61000	7.29483	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.35100	0.39600	12.82051	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.34400	1.39200	3.57143	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.34400	2.39200	2.04778	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.34400	3.39200	1.43541	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.85600	8.80800	0.54201	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.85600	6.80800	0.70012	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.85600	4.80800	0.98847	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.85600	2.80800	1.68067	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.85700	0.80900	5.60093	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.17700	0.21400	20.90395	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03300	0.02200	33.33333	0.00000	0.0000	15,000
31/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.14400	1.19200	4.19580	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.14400	2.19200	2.23881	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.14400	3.19200	1.52672	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.00600	8.95800	0.53298	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.00600	6.95800	0.68513	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.00600	4.95800	0.95885	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
31/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.00600	2.95800	1.59681	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
31/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.00600	0.95800	4.77137	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.07800	0.10400	33.33333	0.00000	0.0000	1,500
31/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08400	0.06200	26.19048	0.00000	0.0000	100
31/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.99400	1.04200	4.82897	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.99400	2.04200	2.40722	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.99400	3.04200	1.60321	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.95600	1.90800	2.45399	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.80600	1.75800	2.65781	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.20600	1.15800	3.98010	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
31/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.35600	1.30800	3.53982	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
31/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.75600	1.70800	2.73349	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
31/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.65600	1.60800	2.89855	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
31/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.25600	1.20800	3.82166	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.27400	0.23100	15.69343	0.00000	0.0000	100
31/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	100
31/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.32000	0.27500	14.06250	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.15600	1.10800	4.15225	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
31/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.03300	0.04300	30.30303	0.00000	0.0000	0
31/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.18900	0.15100	20.10582	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.45230	7.50170	0.66288	7.55000	7.5000	93,826
31/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.49800	8.44800	0.58837	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.49800	6.44800	0.76947	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.49800	4.44800	1.11161	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.50400	2.45600	1.91693	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.10300	0.11500	11.65049	0.00000	0.0000	1,000
31/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.60100	0.56300	6.32280	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
31/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.56300	0.60300	7.10480	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06100	0.05100	16.39344	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.50500	1.55400	3.25581	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.50200	2.55200	1.99840	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.50200	3.55200	1.42776	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.14000	1.09600	3.85965	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.54800	8.49800	0.58493	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.54800	6.49800	0.76359	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.54800	4.49800	1.09938	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	300
31/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.55400	2.50500	1.91856	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.52300	0.56300	7.64818	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.45500	1.50400	3.36770	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.45200	2.50200	2.03915	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.45200	3.50200	1.44844	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.59800	8.54800	0.58153	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.59800	6.54800	0.75781	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.59800	4.54800	1.08743	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.60300	2.55400	1.88244	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.08800	0.09900	12.50000	0.00000	0.0000	16,000
31/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.68600	0.64700	5.68513	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.48600	0.52400	7.81893	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.40500	1.45400	3.48754	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.40200	2.45200	2.08160	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.40200	3.45200	1.46972	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / 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
31/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.64800	8.59800	0.57817	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.64800	6.59800	0.75211	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.64800	4.59800	1.07573	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.65300	2.60400	1.84697	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.72900	0.68900	5.48697	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.44900	0.48600	8.24053	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09700	0.08400	13.40206	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.35500	1.40400	3.61624	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.35200	2.40200	2.12585	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.35200	3.40200	1.49165	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.09500	0.10700	12.63158	0.00000	0.0000	27,690
31/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.64300	0.60500	5.90980	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.69800	8.64800	0.57484	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.69800	6.64800	0.74649	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.69800	4.64800	1.06428	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.70200	2.65300	1.81347	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.07500	0.08500	13.33333	0.00000	0.0000	4,400
31/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.77300	0.73300	5.17464	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.41400	0.45000	8.69565	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.11200	0.09800	12.50000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.30600	1.35500	3.75191	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.30300	2.35200	2.12766	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.30200	3.35200	1.51423	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.74800	8.69800	0.57156	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.74800	6.69800	0.74096	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.74800	4.69800	1.05307	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.75200	2.70300	1.78052	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
31/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07000	0.07800	11.42857	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.81800	0.77600	5.13447	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.38100	0.41600	9.18635	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.25600	1.30500	3.90127	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.25300	2.30200	2.17488	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.25200	3.30200	1.53752	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.79800	8.74800	0.56831	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.79800	6.74800	0.73551	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.79800	4.74800	1.04210	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.80200	2.75200	1.78444	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	4,000
31/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.86300	0.82100	4.86674	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.35000	0.38300	9.42857	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.14800	0.13100	11.48649	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.20700	1.25600	4.05965	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.20300	2.25200	2.22424	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.20200	3.25200	1.56152	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.99800	8.94800	0.55568	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.99800	6.94800	0.71449	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.99800	4.94800	1.00040	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.00000	2.95100	1.63333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.04700	1.00300	4.20248	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.24000	0.26700	11.25000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.01000	1.05800	4.75248	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.00300	2.05200	2.44633	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.00200	3.05200	1.66556	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
31/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.94800	8.89800	0.55878	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.94800	6.89800	0.71963	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.94800	4.89800	1.01051	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.95100	2.90100	1.69434	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.00000	0.95700	4.30000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.26500	0.29400	10.94340	0.00000	0.0000	7,307
31/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.21300	0.19200	9.85915	0.00000	0.0000	48,000
31/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.05900	1.10700	4.53258	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.05300	2.10200	2.38675	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.05200	3.10200	1.63827	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	3,185
31/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.18800	1.14300	3.78788	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.04800	8.99800	0.55261	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.04800	6.99800	0.70942	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.04800	4.99800	0.99049	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.05000	3.00100	1.60656	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.09300	1.04900	4.02562	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.22000	0.24200	10.00000	0.00000	0.0000	33,300
31/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.26800	0.24000	10.44776	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.96200	1.00900	4.88565	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.95300	2.00200	2.50896	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.95200	3.00200	1.69377	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.90800	0.86600	4.62555	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.39800	8.34800	0.59538	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.39800	6.34800	0.78149	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
31/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.39800	4.34800	1.13688	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.40600	2.35700	2.03658	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.12200	0.13600	11.47541	0.00000	0.0000	14,644
31/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.52000	0.48400	6.92308	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.64500	0.68700	6.51163	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.60400	1.65300	3.05486	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.60200	2.65200	1.92160	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.60200	3.65200	1.38812	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.44800	8.39800	0.59186	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.44800	6.39800	0.77543	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.44800	4.39800	1.12410	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.45500	2.40600	1.99593	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.11200	0.12500	11.60714	0.00000	0.0000	30,000
31/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.56000	0.52300	6.60714	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.60300	0.64500	6.96517	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.55400	1.60300	3.15315	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.55200	2.60200	1.95925	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.55200	3.60200	1.40766	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.84800	8.79800	0.56510	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.84800	6.79800	0.73014	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.84800	4.79800	1.03135	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.85100	2.80200	1.71870	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.32000	0.35100	9.68750	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16800	0.14900	11.30952	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.15700	1.20600	4.23509	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.15300	2.20200	2.27589	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
31/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.15200	3.20200	1.58629	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.89800	8.84800	0.56192	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.89800	6.84800	0.72485	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.89800	4.84800	1.02082	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.90100	2.85200	1.68907	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.95400	0.91100	4.50734	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.29100	0.32200	10.65292	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.18900	0.17000	10.05291	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.10800	1.15700	4.42238	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.10300	2.15200	2.33000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.10200	3.15200	1.61186	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.59800	7.54800	0.65807	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.59800	5.54800	0.89318	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.59900	3.54900	1.38927	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.62100	1.57500	2.83775	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.40200	4.45200	1.13585	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.67000	1.62300	2.81437	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	500
31/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.06200	2.01500	2.27934	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.76800	1.72100	2.65837	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.11100	2.06400	2.22643	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.13200	0.14700	11.36364	0.00000	0.0000	500
31/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.48000	0.44500	7.29167	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.47500	1.42900	3.11864	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	30,000
31/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.33400	0.30300	9.28144	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.18600	0.20500	10.21505	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
31/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.37900	1.33300	3.33575	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	15,000
31/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.15700	0.17300	10.19108	0.00000	0.0000	1,000
31/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.40500	0.37100	8.39506	0.00000	0.0000	500
31/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.57300	1.52600	2.98792	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	20,000
31/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.30000	0.27100	9.66667	0.00000	0.0000	0
31/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	4,000
31/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.55700	7.60730	0.66561	7.65000	7.5950	10,584
31/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.20900	0.22300	6.69856	0.00000	0.0000	33,350
31/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.65200	0.61600	5.52147	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.19900	0.21100	6.03015	0.00000	0.0000	340
31/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.69200	0.65400	5.49133	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22100	0.23500	6.33484	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.61400	0.57800	5.86319	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.07000	1.02900	3.83178	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.12700	0.13600	7.08661	0.00000	0.0000	30,000
31/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.96800	2.92200	1.54987	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	30,000
31/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.21500	0.19700	8.37209	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.47200	0.50400	6.77966	0.00000	0.0000	33,350
31/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.98200	0.94200	4.07332	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.13900	0.14900	7.19424	0.00000	0.0000	3,000
31/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.31100	0.28700	7.71704	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.36800	0.39400	7.06522	0.00000	0.0000	12,000
31/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.33800	0.31200	7.69231	0.00000	0.0000	0
31/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.34500	0.36900	6.95652	0.00000	0.0000	371
31/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.66160	7.71290	0.66957	0.00000	0.0000	2,975
31/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.52700	0.55200	4.74383	0.00000	0.0000	0
31/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.31500	0.28900	8.25397	0.00000	0.0000	0
31/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.50200	0.52600	4.78088	0.00000	0.0000	0
31/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.34000	0.31300	7.94118	0.00000	0.0000	0
31/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.55300	0.58000	4.88246	0.00000	0.0000	0
31/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.29100	0.26700	8.24742	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.36890	11.37140	0.02199	0.00000	0.0000	22,371
31/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.43200	1.43000	0.13966	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.33200	1.33000	0.15015	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.38200	1.38000	0.14472	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.64000	0.63800	0.31250	0.00000	0.0000	0
31/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
31/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.53000	11.53290	0.02515	11.55100	11.5510	13,050
31/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.24000	0.24100	0.41667	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
31/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61000	0.60800	0.32787	0.00000	0.0000	0
31/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57400	0.57200	0.34843	0.00000	0.0000	0
31/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.25400	0.25500	0.39370	0.00000	0.0000	50
31/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.68500	11.68890	0.03338	0.00000	0.0000	560
31/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.47000	0.47200	0.42553	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58500	0.58300	0.34188	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.45300	0.45400	0.22075	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61800	0.61500	0.48544	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.48900	0.49100	0.40900	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55400	0.55200	0.36101	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39100	0.38900	0.51151	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.62600	0.62800	0.31949	0.00000	0.0000	870
31/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.13400	1.13200	0.17637	0.00000	0.0000	0
31/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.26900	0.27100	0.74349	0.00000	0.0000	870
31/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08670	0.08780	1.26874	0.00000	0.0000	373
31/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00414	0.00510	23.18841	0.00000	0.0000	0
31/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00034	0.00020	41.17647	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08800	0.08920	1.36364	0.08950	0.0888	356
31/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00458	0.00525	14.62882	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00258	0.00205	20.54264	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00154	0.00179	16.23377	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00954	0.00859	9.95807	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01223	0.01336	9.23957	0.00000	0.0000	0
31/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00023	0.00016	30.43478	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.32050	9.39540	0.80360	9.38800	9.3440	20,182
31/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.34400	2.27000	3.15700	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.88100	0.80700	8.39955	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.18100	1.10600	6.35055	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
31/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.68300	0.60900	10.83455	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,000
31/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.48800	0.41600	14.75410	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	750
31/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.09800	0.15000	53.06122	0.00000	0.0000	0
31/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07800	0.05500	29.48718	0.00000	0.0000	1,500
31/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.45610	9.53310	0.81429	9.55500	9.5550	8,470
31/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.74400	10.66700	0.71668	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.74400	8.66700	0.88060	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.74400	6.66700	1.14176	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00100	100.00000	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
31/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.74400	4.66800	1.60202	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.75100	2.67600	2.72628	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.77400	1.70100	4.11499	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.09300	0.10800	16.12903	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.83700	0.77500	7.40741	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.41200	0.46800	13.59223	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.15600	0.13500	13.46154	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.26400	1.34100	6.09177	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.60300	2.52800	2.88129	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.79400	10.71700	0.71336	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.79400	8.71700	0.87560	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.79400	6.71700	1.13335	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.79400	4.71800	1.58531	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.80100	2.72500	2.71332	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.82300	1.74900	4.05924	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.08700	0.10100	16.09195	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.88100	0.81800	7.15096	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.38200	0.43600	14.13613	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.17600	0.15300	13.06818	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.21500	1.29200	6.33745	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.49400	11.41700	0.66991	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.49400	9.41700	0.81104	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.49400	7.41700	1.02749	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.49400	5.41700	1.40153	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.49600	3.42000	2.17391	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.50500	2.43000	2.99401	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.03800	0.04400	15.78947	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.53200	1.46100	4.63446	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
31/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.13200	0.15300	15.90909	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.62600	0.57000	8.94569	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.58700	0.65100	10.90290	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08100	0.06800	16.04938	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.39400	11.31700	0.67579	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.39400	9.31700	0.81967	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.39400	7.31700	1.04138	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.39400	5.31700	1.42751	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.39600	3.32000	2.23793	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.40700	2.33200	3.11591	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.43700	1.36600	4.94085	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.15200	0.17600	15.78947	0.00000	0.0000	750
31/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.54600	0.49300	9.70696	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.66600	0.73200	9.90991	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06000	0.04900	18.33333	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.54400	10.46700	0.73027	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.54400	8.46700	0.90122	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.54400	6.46700	1.17665	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.54500	4.46800	1.69417	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.55400	2.47900	2.93657	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.58000	1.50900	4.49367	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.12300	0.14200	15.44715	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.66700	0.60900	8.69565	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.54900	0.61200	11.47541	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09300	0.07900	15.05376	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.46200	1.53800	5.19836	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.64400	10.56700	0.72341	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.64400	8.56700	0.89079	0.00000	0.0000	0
31/08/2010	€ / 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
31/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.64400	6.56700	1.15894	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.64500	4.56800	1.65770	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.65200	2.57700	2.82805	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.67700	1.60400	4.35301	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.10700	0.12400	15.88785	0.00000	0.0000	375
31/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.75100	0.69100	7.98935	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.47800	0.53700	12.34310	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12200	0.10400	14.75410	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.36300	1.44000	5.64930	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.94400	10.86700	0.70358	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.94400	8.86700	0.86091	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.94400	6.86700	1.10887	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.94400	4.86700	1.55744	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.94900	2.87300	2.57714	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.96900	1.89500	3.75825	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07200	0.08300	15.27778	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.01600	0.95000	6.49606	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.29900	0.34700	16.05351	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.24300	0.21400	11.93416	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.06800	1.14500	7.20974	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.09400	11.01700	0.69407	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.09400	9.01700	0.84671	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.09400	7.01700	1.08542	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.09400	5.01700	1.51158	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.09800	3.02200	2.45320	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.11400	2.04200	3.40587	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.06000	0.06900	15.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.15400	1.08600	5.89255	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
31/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.23600	0.27100	14.83051	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.33000	0.28800	12.72727	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.92700	0.99900	7.76699	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.39400	10.31700	0.74081	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.39400	8.31700	0.91732	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.39400	6.31700	1.20425	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.39500	4.31800	1.75199	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.61000	1.68700	4.78261	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.44400	10.36700	0.73727	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.44400	8.36700	0.91189	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.44400	6.36700	1.19491	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.44500	4.36800	1.73228	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.45600	2.38100	3.05375	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.48400	1.41300	4.78437	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.14100	0.16400	16.31206	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.58500	0.53100	9.23077	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.62600	0.69100	10.38339	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.56100	1.63700	4.86867	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.49400	10.41700	0.73375	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.49400	8.41700	0.90652	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.49400	6.41700	1.18571	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.49500	4.41800	1.71301	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.51100	1.58800	5.09596	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.92600	0.86200	6.91145	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.08200	0.09500	15.85366	0.00000	0.0000	60
31/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.21900	0.25200	15.06849	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
31/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.36300	0.31900	12.12121	0.00000	0.0000	750
31/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.35300	0.40500	14.73088	0.00000	0.0000	0
31/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.19700	0.17200	12.69036	0.00000	0.0000	1,125
31/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.58590	9.66500	0.82517	0.00000	0.0000	8,653
31/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31100	0.34500	10.93248	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.52500	0.48000	8.57143	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29600	0.32800	10.81081	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.56000	0.51300	8.39286	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.32600	0.36200	11.04294	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.49000	0.44700	8.77551	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34000	0.30900	9.11765	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.42600	0.47400	11.26761	0.00000	0.0000	10,429
31/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.99100	0.93300	5.85267	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.17700	0.19800	11.86441	0.00000	0.0000	14,937
31/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.07700	1.01700	5.57103	0.00000	0.0000	0
31/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.16300	0.18200	11.65644	0.00000	0.0000	4,508
31/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.57510	6.56950	0.08517	0.00000	0.0000	14,491
31/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
31/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.33100	0.33300	0.60423	0.00000	0.0000	0
31/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.59950	6.59420	0.08031	0.00000	0.0000	9,855
31/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09700	0.07700	20.61856	0.00000	0.0000	0
31/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.39800	0.38300	3.76884	0.00000	0.0000	0
31/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.43900	0.42300	3.64465	0.00000	0.0000	0
31/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08800	0.06700	23.86364	0.00000	0.0000	200
31/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.62140	6.61700	0.06645	0.00000	0.0000	501
31/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23400	0.21500	8.11966	0.00000	0.0000	0
31/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.31300	0.29800	4.79233	0.00000	0.0000	0
31/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21800	0.19700	9.63303	0.00000	0.0000	0
31/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.34700	0.33000	4.89914	0.00000	0.0000	0
31/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25100	0.23400	6.77291	0.00000	0.0000	0
31/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.28000	0.26700	4.64286	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.96170	6.93450	0.39071	0.00000	0.0000	70
31/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.53900	0.56700	5.19481	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.05240	7.02570	0.37859	0.00000	0.0000	350
31/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.67900	0.70300	3.53461	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.72500	0.75000	3.44828	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
31/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.63300	0.65700	3.79147	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.17130	7.29200	1.68310	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.19400	0.30100	55.15464	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02300	0.00900	60.86957	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.15500	0.25600	65.16129	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03400	0.01400	58.82353	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.23600	0.34800	47.45763	0.00000	0.0000	0
31/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01500	0.00600	60.00000	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.28290	7.40650	1.69713	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.36900	0.45600	23.57724	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13600	0.10000	26.47059	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.33700	0.42100	24.92582	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15400	0.11500	25.32468	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.40200	0.49300	22.63682	0.00000	0.0000	0
31/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11900	0.08700	26.89076	0.00000	0.0000	0

Future Open Interest

446,014

Option Open Interest

569,666

Total

1,015,680