



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/08/2010

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
16/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.35370	7.30000	0.73024	7.35250	7.2900	253,833
16/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.49600	8.55000	0.63559	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.49600	6.55000	0.83128	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.49600	4.55000	1.20107	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.49600	2.55000	2.16346	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.51800	0.46500	10.23166	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.50400	1.45000	3.59043	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.50400	2.45000	2.15655	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.50400	3.45000	1.54110	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.44600	8.50000	0.63936	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.44600	6.50000	0.83773	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.44600	4.50000	1.21457	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.44600	2.50000	2.20769	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	2,000
16/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.47000	0.51600	9.78723	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.56400	0.51200	9.21986	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.55400	1.50000	3.47490	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.55400	2.50000	2.11433	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.55400	3.50000	1.51941	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
16/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	669
16/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.51600	0.56300	9.10853	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.54600	8.60000	0.63187	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.54600	6.60000	0.82493	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.54600	4.60000	1.18786	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.54600	2.60000	2.12097	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	2,771
16/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.56200	0.61100	8.71886	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.47100	0.42000	10.82803	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.45400	1.40000	3.71389	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.45400	2.40000	2.20049	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.45400	3.40000	1.56340	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.59600	8.65000	0.62820	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.59600	6.65000	0.81868	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.59600	4.65000	1.17493	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.59600	2.65000	2.08012	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	100
16/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.60900	0.65900	8.21018	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.42600	0.37500	11.97183	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.40400	1.35000	3.84615	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.40400	2.35000	2.24626	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.40400	3.35000	1.58637	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.69600	8.75000	0.62098	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.69600	6.75000	0.80645	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.69600	4.75000	1.14991	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
16/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.69600	2.75000	2.00297	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.70500	0.75600	7.23404	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.34000	0.29100	14.41176	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.30400	1.25000	4.14110	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.30400	2.25000	2.34375	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.30400	3.25000	1.63438	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.74600	8.80000	0.61743	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.74600	6.80000	0.80047	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.74600	4.80000	1.13780	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.74600	2.80000	1.96650	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.75400	0.80500	6.76393	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.29900	0.25100	16.05351	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.25400	1.20000	4.30622	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.25400	2.20000	2.39574	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.25400	3.20000	1.65950	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.79600	8.85000	0.61392	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.79600	6.85000	0.79459	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.79600	4.85000	1.12594	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.79600	2.85000	1.93133	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.80200	0.85400	6.48379	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.25900	0.21400	17.37452	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05500	0.06400	16.36364	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.20400	1.15000	4.48505	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.20400	2.15000	2.45009	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
16/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.20400	3.15000	1.68539	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.94600	9.00000	0.60362	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.94600	7.00000	0.77743	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.94600	5.00000	1.09179	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.94600	3.00000	1.83299	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.15600	0.11800	24.35897	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.10200	0.11800	15.68627	0.00000	0.0000	100
16/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.05400	1.00100	5.02846	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.05400	2.00000	2.62902	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.05400	3.00000	1.76817	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.89600	8.95000	0.60701	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.89600	6.95000	0.78306	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.89600	4.95000	1.10294	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.89600	2.95000	1.86464	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	55,000
16/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.90100	0.95300	5.77137	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.18800	0.14700	21.80851	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.08400	0.09700	15.47619	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.10400	1.05000	4.89130	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.10400	2.05000	2.56654	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.10400	3.05000	1.73969	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.04600	9.10000	0.59695	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.04600	7.10000	0.76639	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.04600	5.10000	1.07015	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.04600	3.10000	1.77282	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
16/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	585
16/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.04900	1.10200	5.05243	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.10700	0.08100	24.29907	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.15300	0.18100	18.30065	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.95500	0.90100	5.65445	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.95400	1.90000	2.76356	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.95400	2.90000	1.82803	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	1,000
16/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.95000	1.00200	5.47368	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.34600	8.40000	0.64702	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.34600	6.40000	0.85093	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.34600	4.40000	1.24252	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.34600	2.40000	2.30179	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.03500	0.02400	31.42857	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.38100	0.42400	11.28609	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.66000	0.60700	8.03030	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.65400	1.60000	3.26481	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.65400	2.60000	2.03466	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.65400	3.60000	1.47783	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.39600	8.45000	0.64316	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.39600	6.45000	0.84428	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.39600	4.45000	1.22839	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.39600	2.45000	2.25376	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	1,200
16/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.42500	0.47000	10.58824	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.61200	0.55900	8.66013	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.60400	1.55000	3.36658	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.60400	2.55000	2.07373	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
16/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.60400	3.55000	1.49834	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.64600	8.70000	0.62457	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.64600	6.70000	0.81252	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.64600	4.70000	1.16229	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.64600	2.70000	2.04082	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	20,500
16/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.65700	0.70700	7.61035	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.38200	0.33200	13.08901	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.35400	1.30000	3.98818	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.35400	2.30000	2.29397	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.35400	3.30000	1.61002	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.84600	8.90000	0.61045	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.84600	6.90000	0.78878	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.84600	4.90000	1.11432	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.84600	2.90000	1.89740	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.85100	0.90300	6.11046	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.22300	0.17900	19.73094	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06900	0.07900	14.49275	0.00000	0.0000	15,000
16/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.15400	1.10000	4.67938	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.15400	2.10000	2.50696	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.15400	3.10000	1.71211	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.99600	9.05000	0.60027	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.99600	7.05000	0.77187	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.99600	5.05000	1.08086	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
16/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.99600	3.05000	1.80240	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	3,000
16/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.99900	1.05200	5.30531	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.12700	0.09800	22.83465	0.00000	0.0000	1,500
16/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.12300	0.14800	20.32520	0.00000	0.0000	100
16/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.00500	0.95100	5.37313	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.00400	1.95000	2.69461	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.00400	2.95000	1.79760	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.94600	2.00000	2.77492	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.79600	1.85000	3.00668	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.19800	1.25100	4.42404	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
16/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.34700	1.40100	4.00891	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
16/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.74600	1.80000	3.09278	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
16/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.64600	1.70000	3.28068	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
16/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.24700	1.30100	4.33039	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.29700	0.33600	13.13131	0.00000	0.0000	100
16/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.05100	0.03600	29.41176	0.00000	0.0000	100
16/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.33800	0.38000	12.42604	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.14800	1.20100	4.61672	0.00000	0.0000	0
16/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
16/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.46290	7.40940	0.71688	7.45400	7.4540	71,451
16/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.48700	8.54100	0.63627	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.48700	6.54100	0.83243	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.48700	4.54100	1.20348	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.49700	2.54900	2.08250	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.12800	0.11100	13.28125	0.00000	0.0000	1,000
16/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.61500	0.65200	6.01626	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.58300	0.53800	7.71870	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07000	0.07900	12.85714	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
16/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.51600	1.46200	3.56201	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.51300	2.46000	2.10903	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.51300	3.45900	1.53715	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05800	0.05000	13.79310	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.14500	1.19100	4.01747	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.53700	8.59100	0.63254	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.53700	6.59100	0.82607	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.53700	4.59100	1.19021	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	300
16/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.54600	2.59900	2.08170	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.54500	0.50100	8.07339	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.46600	1.41300	3.61528	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.46300	2.41000	2.15185	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.46300	3.40900	1.55934	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.58700	8.64100	0.62886	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.58700	6.64100	0.81980	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.58700	4.64100	1.17724	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.59600	2.64800	2.00308	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.11100	0.09600	13.51351	0.00000	0.0000	16,000
16/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.69800	0.73700	5.58739	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.50800	0.46500	8.46457	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09500	0.10600	11.57895	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.41700	1.36300	3.81087	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.41300	2.36000	2.19644	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.41300	3.35900	1.58219	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.63700	8.69100	0.62522	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
16/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.63700	6.69100	0.81362	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.63700	4.69100	1.16455	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.64500	2.69700	1.96597	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.10300	0.08900	13.59223	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.74000	0.78000	5.40541	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.47300	0.43100	8.87949	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.36700	1.31400	3.87710	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.36300	2.31000	2.24291	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.36300	3.30900	1.60571	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.11900	0.10300	13.44538	0.00000	0.0000	27,690
16/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.65600	0.69400	5.79268	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.68700	8.74100	0.62162	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.68700	6.74100	0.80754	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.68700	4.74100	1.15212	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.69400	2.74700	1.96733	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.09700	0.08300	14.43299	0.00000	0.0000	4,400
16/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.78400	0.82400	5.10204	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.43900	0.39800	9.33941	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12600	0.13900	10.31746	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.31800	1.26400	4.09712	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.31300	2.26000	2.29140	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.31300	3.25900	1.62994	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.73700	8.79100	0.61806	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.73700	6.79100	0.80154	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.73700	4.79100	1.13996	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.74400	2.79600	1.89504	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.09000	0.07800	13.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.82700	0.86900	5.07860	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
16/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.40700	0.36700	9.82801	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14400	0.15800	9.72222	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.26800	1.21500	4.17981	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.26300	2.21000	2.34202	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.26300	3.20900	1.65492	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.78700	8.84100	0.61454	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.78700	6.84100	0.79564	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.78700	4.84100	1.12806	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.79300	2.84600	1.89760	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.08400	0.07300	13.09524	0.00000	0.0000	4,000
16/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.87100	0.91400	4.93685	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.37700	0.33700	10.61008	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16400	0.17800	8.53659	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.21900	1.16500	4.42986	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.21400	2.16000	2.43902	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.21300	3.15900	1.68067	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.98700	9.04100	0.60087	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.98700	7.04100	0.77286	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.98700	5.04100	1.08282	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.99100	3.04400	1.77198	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.06500	0.05600	13.84615	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.05200	1.09700	4.27757	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.26900	0.23900	11.15242	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.25600	0.28000	9.37500	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.02200	0.97000	5.08806	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.01400	1.96000	2.68123	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.01300	2.95900	1.79223	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
16/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.93700	8.99100	0.60423	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.93700	6.99100	0.77843	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.93700	4.99100	1.09378	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.94200	2.99500	1.80150	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.00700	1.05100	4.36941	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.29400	0.25900	11.90476	0.00000	0.0000	7,307
16/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23100	0.25000	8.22511	0.00000	0.0000	48,000
16/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.07100	1.01800	4.94865	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.06400	2.01000	2.61628	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.06300	3.00900	1.76298	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	3,185
16/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.19200	1.23800	3.85906	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.03700	9.09100	0.59754	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.03700	7.09100	0.76737	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.03700	5.09100	1.07207	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.04100	3.09400	1.74285	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.06200	0.05300	14.51613	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.09900	1.14400	4.09463	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.25000	0.22100	11.60000	0.00000	0.0000	33,300
16/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.28700	0.31200	8.71080	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.97500	0.92300	5.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.96400	1.91100	2.69857	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.96300	2.90900	1.82248	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.91600	0.95900	4.69432	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.38700	8.44100	0.64385	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.38700	6.44100	0.84547	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.38700	4.44100	1.23091	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
16/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.39900	2.45100	2.16757	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.14800	0.12900	12.83784	0.00000	0.0000	14,644
16/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.53500	0.57000	6.54206	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.66300	0.61600	7.08899	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.61500	1.56200	3.28173	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.61300	2.56000	2.02832	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.61300	3.55900	1.49460	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.43700	8.49100	0.64004	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.43700	6.49100	0.83890	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.43700	4.49100	1.21704	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.44800	2.50000	2.12418	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.13700	0.11900	13.13869	0.00000	0.0000	30,000
16/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.57400	0.61000	6.27178	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.62200	0.57600	7.39550	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.56600	1.51200	3.44828	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.56300	2.51000	2.06789	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.56300	3.50900	1.51558	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.83700	8.89100	0.61107	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.83700	6.89100	0.78982	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.83700	4.89100	1.11639	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.84300	2.89500	1.82905	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.34700	0.31000	10.66282	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.18400	0.20100	9.23913	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.16900	1.11600	4.53379	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.16400	2.11000	2.49538	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.16300	3.10900	1.70724	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
16/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.88700	8.94100	0.60763	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.88700	6.94100	0.78409	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.88700	4.94100	1.10497	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.89200	2.94500	1.83264	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.07400	0.06400	13.51351	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.96100	1.00500	4.57856	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.32000	0.28300	11.56250	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.20700	0.22400	8.21256	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.12000	1.06700	4.73214	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.11400	2.06000	2.55440	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.11300	3.05900	1.73466	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.58700	7.64100	0.71174	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.58700	5.64100	0.96653	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.58800	3.64200	1.50502	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.62100	1.67000	3.02283	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.41300	4.35900	1.22366	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.66900	1.71900	2.99581	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	500
16/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.05900	2.10900	2.42836	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.76600	1.81600	2.83126	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.10700	2.15800	2.42050	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.15900	0.13900	12.57862	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.49600	0.53000	6.85484	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.47600	1.52500	3.31978	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	30,000
16/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.35100	0.38000	8.26211	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.21400	0.18900	11.68224	0.00000	0.0000	15,000
16/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.38100	1.42900	3.47574	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.04400	0.03800	13.63636	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
16/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.18400	0.16200	11.95652	0.00000	0.0000	1,000
16/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.42100	0.45300	7.60095	0.00000	0.0000	500
16/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.57300	1.62200	3.11507	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	20,000
16/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.31800	0.34500	8.49057	0.00000	0.0000	0
16/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.23100	0.20400	11.68831	0.00000	0.0000	4,000
16/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.57150	7.51770	0.71056	7.57550	7.5095	9,460
16/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.23300	0.21100	9.44206	0.00000	0.0000	33,350
16/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.66200	0.69300	4.68278	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.22100	0.20000	9.50226	0.00000	0.0000	340
16/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.70000	0.73200	4.57143	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.24500	0.22200	9.38776	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.62400	0.65400	4.80769	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.07400	1.11300	3.63128	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.14500	0.13100	9.65517	0.00000	0.0000	30,000
16/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.96200	3.01100	1.65429	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	30,000
16/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.22900	0.24100	5.24017	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.50000	0.45900	8.20000	0.00000	0.0000	33,350
16/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.98800	1.02500	3.74494	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.15900	0.14300	10.06289	0.00000	0.0000	3,000
16/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.32400	0.34100	5.24691	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.39500	0.35900	9.11392	0.00000	0.0000	12,000
16/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.35100	0.37200	5.98291	0.00000	0.0000	0
16/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.37200	0.34000	8.60215	0.00000	0.0000	371
16/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.67980	7.62560	0.70575	0.00000	0.0000	2,900
16/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.55500	0.51600	7.02703	0.00000	0.0000	0
16/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.32500	0.34000	4.61538	0.00000	0.0000	0
16/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.53000	0.49200	7.16981	0.00000	0.0000	0
16/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.35000	0.36600	4.57143	0.00000	0.0000	0
16/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.58200	0.54100	7.04467	0.00000	0.0000	0
16/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30200	0.31500	4.30464	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.45760	11.44170	0.13877	11.41000	11.4100	21,873
16/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.34900	1.36300	1.03781	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.25100	1.26500	1.11910	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.30000	1.31400	1.07692	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.59400	0.60200	1.34680	0.00000	0.0000	0
16/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	417
16/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.62110	11.60680	0.12305	0.00000	0.0000	12,810
16/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.31100	0.30200	2.89389	0.00000	0.0000	0
16/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59000	0.59500	0.84746	0.00000	0.0000	0
16/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.55500	0.56000	0.90090	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
16/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.32600	0.31700	2.76074	0.00000	0.0000	50
16/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.78450	11.77000	0.12304	0.00000	0.0000	530
16/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.55300	0.54500	1.44665	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.56900	0.57500	1.05448	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.53400	0.52500	1.68539	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60000	0.60500	0.83333	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.57500	0.56400	1.91304	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54100	0.54400	0.55453	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.38800	0.39100	0.77320	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.72200	0.71100	1.52355	0.00000	0.0000	870
16/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.09400	1.10200	0.73126	0.00000	0.0000	0
16/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.32800	0.32200	1.82927	0.00000	0.0000	870
16/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08520	0.08550	0.35211	0.00000	0.0000	273
16/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00313	0.00333	6.38978	0.00000	0.0000	0
16/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00083	0.00073	12.04819	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08650	0.08690	0.46243	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00408	0.00422	3.43137	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00358	0.00332	7.26257	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00151	0.00154	1.98675	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01101	0.01064	3.36058	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01091	0.01126	3.20807	0.00000	0.0000	0
16/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00041	0.00036	12.19512	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.38040	9.37590	0.04797	9.39400	9.3940	18,871
16/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.28500	2.28900	0.17505	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.83000	0.83200	0.24096	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.12400	1.12700	0.26690	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,530
16/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.64000	0.64000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	2,000
16/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.45900	0.45700	0.43573	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	750
16/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.19800	0.18100	8.58586	0.00000	0.0000	0
16/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.11800	0.10500	11.01695	0.00000	0.0000	1,500
16/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.51620	9.51340	0.02942	0.00000	0.0000	8,103
16/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.68400	10.68700	0.02808	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.68400	8.68700	0.03455	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.68400	6.68700	0.04488	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.68500	4.68800	0.06403	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01300	0.00900	30.76923	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
16/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.69700	2.69600	0.03708	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.04600	0.03700	19.56522	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.73000	1.72400	0.34682	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.13200	0.12100	8.33333	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.81600	0.80800	0.98039	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.48500	0.47300	2.47423	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.16900	0.16000	5.32544	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.33000	1.32200	0.60150	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.55000	2.54900	0.03922	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.73400	10.73700	0.02795	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.73400	8.73700	0.03435	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.73400	6.73700	0.04455	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.73500	4.73800	0.06336	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.74600	2.74600	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.77800	1.77200	0.33746	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.12400	0.11300	8.87097	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.85800	0.85000	0.93240	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.45400	0.44200	2.64317	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.18800	0.17900	4.78723	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.28100	1.27300	0.62451	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.43400	11.43700	0.02624	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.43400	9.43700	0.03180	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.43400	7.43700	0.04036	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.43500	5.43700	0.03680	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.43800	3.44000	0.05817	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.45300	2.45100	0.08153	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.49300	1.48500	0.53583	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.17900	0.16800	6.14525	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.61300	0.60500	1.30506	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
16/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.66000	0.64500	2.27273	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.09400	0.08200	12.76596	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.33400	11.33700	0.02647	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.33400	9.33700	0.03214	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.33400	7.33700	0.04091	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.33500	5.33700	0.03749	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.33900	3.34100	0.05990	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.35600	2.35300	0.12733	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.06500	0.05400	16.92308	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.39900	1.39100	0.57184	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.20300	0.19300	4.92611	0.00000	0.0000	750
16/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.53700	0.53000	1.30354	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.73800	0.72300	2.03252	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.07200	0.06000	16.66667	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.48400	10.48700	0.02862	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.48400	8.48700	0.03536	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.48400	6.48700	0.04627	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.48500	4.48800	0.06689	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.50100	2.50000	0.03998	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.54000	1.53200	0.51948	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.16800	0.15700	6.54762	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.65200	0.64400	1.22699	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.62300	0.60800	2.40770	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.10700	0.09500	11.21495	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.52500	1.52000	0.32787	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.58400	10.58700	0.02834	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.58400	8.58700	0.03495	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.58400	6.58700	0.04557	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
16/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.58500	4.58800	0.06543	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.59900	2.59800	0.03848	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.05100	0.04100	19.60784	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.63500	1.62800	0.42813	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.14800	0.13800	6.75676	0.00000	0.0000	375
16/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.73200	0.72500	0.95628	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.55100	0.53800	2.35935	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.13500	0.12500	7.40741	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.42700	1.42100	0.42046	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.88400	10.88700	0.02756	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.88400	8.88700	0.03377	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.88400	6.88700	0.04358	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.88500	4.88800	0.06141	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.89400	2.89400	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.92300	1.91700	0.31201	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.10400	0.09300	10.57692	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.98800	0.98000	0.80972	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.36800	0.35900	2.44565	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.25200	0.24600	2.38095	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.13600	1.12600	0.88028	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.03400	11.03700	0.02719	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.03400	9.03700	0.03321	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.03400	7.03700	0.04265	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.03500	5.03800	0.05958	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.04200	3.04300	0.03287	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.06800	2.06200	0.29014	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.12200	1.11400	0.71301	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29800	0.29100	2.34899	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.33200	0.32800	1.20482	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
16/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.99500	0.98300	1.20603	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.33400	10.33700	0.02903	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.33400	8.33700	0.03600	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.33400	6.33700	0.04736	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.33500	4.33800	0.06920	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.67300	1.66800	0.29886	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.38400	10.38700	0.02889	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.38400	8.38700	0.03578	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.38400	6.38700	0.04699	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.38500	4.38800	0.06842	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.40400	2.40200	0.08319	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.06100	0.05100	16.39344	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.44500	1.43800	0.48443	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.19000	0.18000	5.26316	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.69800	0.68400	2.00573	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.08200	0.07100	13.41463	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.62400	1.61900	0.30788	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.43400	10.43700	0.02875	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.43400	8.43700	0.03557	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.43400	6.43700	0.04663	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.43500	4.43800	0.06764	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.57500	1.56900	0.38095	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.90100	0.89300	0.88790	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.11700	0.10600	9.40171	0.00000	0.0000	60
16/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.27900	0.27200	2.50896	0.00000	0.0000	0
16/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.36300	0.35900	1.10193	0.00000	0.0000	750
16/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.42400	0.41300	2.59434	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
16/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.20800	0.20000	3.84615	0.00000	0.0000	1,125
16/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.65140	9.64920	0.02279	0.00000	0.0000	8,620
16/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.36900	0.36400	1.35501	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.51800	0.51500	0.57915	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.35300	0.34700	1.69972	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.55200	0.54800	0.72464	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.38700	0.38100	1.55039	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.48600	0.48200	0.82305	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34500	0.34000	1.44928	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.49600	0.48900	1.41129	0.00000	0.0000	10,429
16/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.96900	0.96100	0.82559	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.22000	0.21000	4.54545	0.00000	0.0000	14,937
16/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.05200	1.04300	0.85551	0.00000	0.0000	0
16/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.20300	0.19200	5.41872	0.00000	0.0000	4,508
16/08/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.57630	6.52550	0.77247	0.00000	0.0000	7,991
16/08/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
16/08/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.33900	0.38500	13.56932	0.00000	0.0000	0
16/08/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.59760	6.54730	0.76240	0.00000	0.0000	8,175
16/08/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09100	0.07800	14.28571	0.00000	0.0000	0
16/08/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.39300	0.43100	9.66921	0.00000	0.0000	0
16/08/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.43400	0.47300	8.98618	0.00000	0.0000	0
16/08/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	200
16/08/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.61920	6.57060	0.73423	0.00000	0.0000	256
16/08/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22300	0.20300	8.96861	0.00000	0.0000	0
16/08/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.30400	0.33200	9.21053	0.00000	0.0000	0
16/08/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20700	0.18900	8.69565	0.00000	0.0000	0
16/08/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.33800	0.36800	8.87574	0.00000	0.0000	0
16/08/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24000	0.21900	8.75000	0.00000	0.0000	0
16/08/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.27100	0.29800	9.96310	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.07800	6.98570	1.30404	0.00000	0.0000	70
16/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.43500	0.52100	19.77011	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.16960	7.07780	1.28041	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.04600	0.03200	30.43478	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.57600	0.65400	13.54167	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.04100	0.02800	31.70732	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.62100	0.70000	12.72142	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.05200	0.03700	28.84615	0.00000	0.0000	0
16/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.53200	0.60900	14.47368	0.00000	0.0000	0

Future Open Interest	425,216
Option Open Interest	569,583
Total	994,799