



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/08/2010

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
20/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.29100	7.35510	0.87917	7.39350	7.3140	252,769
20/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.55900	8.49500	0.74775	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.55900	6.49500	0.97576	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.55900	4.49500	1.40382	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.55900	2.49500	2.50098	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.45400	0.51200	12.77533	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.44100	1.50500	4.44136	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.44100	2.50500	2.62188	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.44100	3.50500	1.85992	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.50900	8.44500	0.75214	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.50900	6.44500	0.98325	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.50900	4.44500	1.41938	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.50900	2.44500	2.55082	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01200	0.01700	41.66667	0.00000	0.0000	2,000
20/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.52100	0.46200	11.32438	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.50000	0.56100	12.20000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.49100	1.55500	4.29242	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.49100	2.55500	2.56925	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.49100	3.55500	1.83329	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
20/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	669
20/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.56900	0.50800	10.72056	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.60900	8.54500	0.74341	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.60900	6.54500	0.96838	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.60900	4.54500	1.38859	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.60900	2.54500	2.45305	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	2,771
20/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.61700	0.55600	9.88655	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.40700	0.46500	14.25061	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.39100	1.45500	4.60101	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.39100	2.45500	2.67670	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.39100	3.45500	1.88735	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.65900	8.59500	0.73912	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.65900	6.59500	0.96111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.65900	4.59500	1.37369	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.65900	2.59500	2.40692	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	100
20/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.66500	0.60400	9.17293	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.36200	0.41800	15.46961	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.34100	1.40500	4.77256	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.34100	2.40500	2.73387	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.34100	3.40500	1.91559	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.75900	8.69500	0.73068	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.75900	6.69500	0.94689	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.75900	4.69500	1.34482	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
20/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.75900	2.69500	2.31968	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.76300	0.70100	8.12582	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.27700	0.32800	18.41155	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03600	0.02300	36.11111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.24100	1.30500	5.15713	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.24100	2.30500	2.85587	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.24100	3.30500	1.97470	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.80900	8.74500	0.72653	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.80900	6.74500	0.93993	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.80900	4.74500	1.33084	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.80900	2.74500	2.27839	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.81200	0.75000	7.63547	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.23700	0.28500	20.25316	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04600	0.03000	34.78261	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.19100	1.25500	5.37364	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.19100	2.25500	2.92104	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.19100	3.25500	2.00564	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.85900	8.79500	0.72243	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.85900	6.79500	0.93308	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.85900	4.79500	1.31714	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.85900	2.79500	2.23854	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.86200	0.79900	7.30858	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.19900	0.24400	22.61307	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05800	0.03900	32.75862	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.14100	1.20500	5.60911	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.14100	2.20500	2.98926	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
20/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.14100	3.20500	2.03757	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	9.00900	8.94500	0.71040	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	7.00900	6.94500	0.91311	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	5.00900	4.94500	1.27770	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	3.00900	2.94500	2.12695	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.10400	0.13700	31.73077	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11300	0.08200	27.43363	0.00000	0.0000	100
20/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	0.99100	1.05500	6.45812	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	1.99100	2.05500	3.21447	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	2.99100	3.05500	2.13975	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.95900	8.89500	0.71437	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.95900	6.89500	0.91967	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.95900	4.89500	1.29058	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.95900	2.89500	2.16289	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	55,000
20/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.96100	0.89800	6.55567	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.13300	0.17000	27.81955	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09200	0.06500	29.34783	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.04100	1.10500	6.14793	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.04100	2.10500	3.13572	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.04100	3.10500	2.10457	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.10900	9.04500	0.70260	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.10900	7.04500	0.90027	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.10900	5.04500	1.25269	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.10900	3.04500	2.05854	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
20/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	585
20/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.11000	1.04700	5.67568	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.06900	0.09200	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.17800	0.13700	23.03371	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.89200	0.95600	7.17489	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.89100	1.95500	3.38445	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.89100	2.95500	2.21377	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
20/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	1.01100	0.94700	6.33037	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.40900	8.34500	0.76109	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.40900	6.34500	0.99860	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.40900	4.34500	1.45158	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.40900	2.34500	2.65670	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.01800	0.02600	44.44444	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.42700	0.37100	13.11475	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.59600	0.65800	10.40268	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.59100	1.65500	4.02263	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.59100	2.65500	2.47009	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.59100	3.65500	1.78223	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.45900	8.39500	0.75659	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.45900	6.39500	0.99087	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.45900	4.39500	1.43530	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.45900	2.39500	2.60268	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	1,200
20/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.47400	0.41600	12.23629	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.54800	0.60900	11.13139	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.54100	1.60500	4.15315	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.54100	2.60500	2.51869	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
20/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.54100	3.60500	1.80740	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.70900	8.64500	0.73487	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.70900	6.64500	0.95394	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.70900	4.64500	1.35910	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.70900	2.64500	2.36250	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	20,500
20/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.71400	0.65200	8.68347	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.31900	0.37300	16.92790	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02800	0.01800	35.71429	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.29100	1.35500	4.95740	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.29100	2.35500	2.79354	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.29100	3.35500	1.94470	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.90900	8.84500	0.71837	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.90900	6.84500	0.92633	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.90900	4.84500	1.30373	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.90900	2.84500	2.20007	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.91100	0.84800	6.91548	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.16400	0.20600	25.60976	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.07300	0.05100	30.13699	0.00000	0.0000	15,000
20/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.09100	1.15500	5.86618	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.09100	2.15500	3.06074	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.09100	3.15500	2.07053	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.05900	8.99500	0.70648	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.05900	6.99500	0.90664	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.05900	4.99500	1.26507	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
20/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.05900	2.99500	2.09219	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	3,000
20/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.06000	0.99700	5.94340	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.08500	0.11300	32.94118	0.00000	0.0000	1,500
20/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14400	0.10800	25.00000	0.00000	0.0000	100
20/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.94200	1.00500	6.68790	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.94100	2.00500	3.29727	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.94100	3.00500	2.17613	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	2.00900	1.94500	3.18566	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.85900	1.79500	3.44271	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.26000	1.19600	5.07937	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
20/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.40900	1.34600	4.47126	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	3,000
20/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.80900	1.74500	3.53787	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
20/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.70900	1.64500	3.74488	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
20/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.31000	1.24600	4.88550	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.33800	0.28500	15.68047	0.00000	0.0000	100
20/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.02900	0.04000	37.93103	0.00000	0.0000	100
20/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.02300	0.03200	39.13043	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.38200	0.32700	14.39791	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.21000	1.14600	5.28926	0.00000	0.0000	0
20/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
20/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.40100	7.45430	0.72017	7.50000	7.4195	86,240
20/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.54900	8.49600	0.61996	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.54900	6.49600	0.80928	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.54900	4.49600	1.16509	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.55700	2.50500	2.03363	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.10500	0.11800	12.38095	0.00000	0.0000	1,000
20/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.65400	0.61400	6.11621	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.52800	0.57000	7.95455	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07700	0.06600	14.28571	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
20/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.45400	1.50700	3.64512	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.45100	2.50400	2.16238	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.45100	3.50400	1.53579	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04700	0.05300	12.76596	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.19600	1.14900	3.92977	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.59900	8.54600	0.61635	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.59900	6.54600	0.80315	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.59900	4.54600	1.15242	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	300
20/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.60600	2.55400	1.99540	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.49100	0.53200	8.35031	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09000	0.07800	13.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.40400	1.45700	3.77493	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.40100	2.45500	2.24906	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.40100	3.45400	1.55837	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.64900	8.59600	0.61279	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.64900	6.59600	0.79711	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.64900	4.59600	1.14003	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.65600	2.60300	1.99548	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.09100	0.10200	12.08791	0.00000	0.0000	16,000
20/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.74000	0.69800	5.67568	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.45500	0.49400	8.57143	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10400	0.09000	13.46154	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.35500	1.40700	3.83764	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.35100	2.40500	2.29689	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.35100	3.40400	1.58162	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.69900	8.64600	0.60927	0.00000	0.0000	0
20/08/2010	\$ / 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
20/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.69900	6.64600	0.79116	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.69900	4.64600	1.12790	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.70500	2.65300	1.92237	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.08500	0.09500	11.76471	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.78400	0.74100	5.48469	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.42100	0.45900	9.02613	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12000	0.10500	12.50000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.30500	1.35800	4.06130	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.30100	2.35500	2.34681	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.30100	3.35400	1.60557	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.09800	0.11000	12.24490	0.00000	0.0000	27,690
20/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.69700	0.65600	5.88235	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.74900	8.69600	0.60578	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.74900	6.69600	0.78530	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.74900	4.69600	1.11602	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.75500	2.70200	1.92377	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	4,400
20/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.82800	0.78500	5.19324	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.38800	0.42400	9.27835	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13700	0.12000	12.40876	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.25600	1.30800	4.14013	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.25100	2.30500	2.39893	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.25100	3.30400	1.63027	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.79900	8.74600	0.60234	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.79900	6.74600	0.77953	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.79900	4.74600	1.10440	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.80400	2.75200	1.85449	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.87300	0.82900	5.04009	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
20/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.35700	0.39100	9.52381	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15600	0.13700	12.17949	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.20600	1.25900	4.39469	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.20100	2.25500	2.45343	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.20100	3.25400	1.65573	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.84900	8.79600	0.59894	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.84900	6.79600	0.77384	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.84900	4.79600	1.09301	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.85400	2.80100	1.85704	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.06900	0.07800	13.04348	0.00000	0.0000	4,000
20/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.91800	0.87400	4.79303	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.32800	0.36000	9.75610	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17700	0.15600	11.86441	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.15700	1.20900	4.49438	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.15200	2.20500	2.46283	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.15100	3.20400	1.68201	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.04900	8.99600	0.58570	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.04900	6.99600	0.75188	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.04900	4.99600	1.04971	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.05200	3.00000	1.70380	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.10300	1.05600	4.26111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.22900	0.25500	11.35371	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.27800	0.25100	9.71223	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.96200	1.01300	5.30146	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.95200	2.00500	2.71516	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.95100	3.00400	1.79600	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / 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
20/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.99900	8.94600	0.58895	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.99900	6.94600	0.75725	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.99900	4.94600	1.06021	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.00200	2.95000	1.73218	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.05700	0.06400	12.28070	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.05600	1.01000	4.35606	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.24900	0.27600	10.84337	0.00000	0.0000	7,307
20/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.24800	0.22200	10.48387	0.00000	0.0000	48,000
20/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.01000	1.06100	5.04950	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.00200	2.05500	2.64735	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.00100	3.05400	1.76608	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	3,185
20/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.24400	1.19600	3.85852	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.09900	9.04600	0.58248	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.09900	7.04600	0.74658	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.09900	5.04600	1.03942	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.10200	3.04900	1.70858	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.14900	1.10300	4.00348	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.21200	0.23600	11.32075	0.00000	0.0000	33,300
20/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.31100	0.28200	9.32476	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.91500	0.96500	5.46448	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.90200	1.95500	2.78654	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.90100	2.95400	1.82696	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.96400	0.91900	4.66805	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.44900	8.39600	0.62729	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.44900	6.39600	0.82183	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.44900	4.39600	1.19128	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
20/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.45800	2.40700	2.07486	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.12200	0.13700	12.29508	0.00000	0.0000	14,644
20/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.57100	0.53300	6.65499	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.60700	0.65100	7.24876	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.55300	1.60600	3.41275	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.55100	2.60400	2.07762	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.55100	3.60400	1.49254	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.49900	8.44600	0.62360	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.49900	6.44600	0.81551	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.49900	4.44600	1.17804	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.50800	2.45600	2.07337	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.11300	0.12700	12.38938	0.00000	0.0000	30,000
20/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.61200	0.57300	6.37255	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.56700	0.61000	7.58377	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06600	0.05600	15.15152	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.50400	1.55600	3.45745	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.50100	2.55400	2.11915	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.50100	3.55400	1.51385	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.89900	8.84600	0.59557	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.89900	6.84600	0.76823	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.89900	4.84600	1.08185	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.90300	2.85100	1.79125	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.30000	0.33000	10.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.19900	0.17600	11.55779	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.10800	1.16000	4.69314	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.10200	2.15500	2.52141	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.10100	3.15400	1.70913	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
20/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.94900	8.89600	0.59224	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.94900	6.89600	0.76270	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.94900	4.89600	1.07092	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.95300	2.90000	1.79478	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.01000	0.96400	4.55446	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.27300	0.30200	10.62271	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.22200	0.19800	10.81081	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.05900	1.11000	4.81586	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.05200	2.10500	2.58285	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.05100	3.10400	1.73714	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.64900	7.59600	0.69290	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.64900	5.59600	0.93822	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.65000	3.59700	1.45205	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.67700	1.62700	2.98151	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.35100	4.40400	1.21811	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.72600	1.67600	2.89687	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	500
20/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.11700	2.06600	2.40907	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.82400	1.77300	2.79605	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.16500	2.11400	2.35566	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.13200	0.14800	12.12121	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.53100	0.49400	6.96798	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.53100	1.48200	3.20052	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	30,000
20/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.37900	0.34700	8.44327	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.18000	0.20100	11.66667	0.00000	0.0000	15,000
20/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.43500	1.38600	3.41463	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03600	0.04000	11.11111	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
20/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.15400	0.17200	11.68831	0.00000	0.0000	1,000
20/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.45300	0.41800	7.72627	0.00000	0.0000	500
20/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.62800	1.57900	3.00983	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	20,000
20/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.34400	0.31400	8.72093	0.00000	0.0000	0
20/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.19500	0.21800	11.79487	0.00000	0.0000	4,000
20/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.50960	7.55410	0.59257	7.60200	7.5940	10,302
20/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.20300	0.21700	6.89655	0.00000	0.0000	33,350
20/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.69300	0.66300	4.32900	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.19300	0.20700	7.25389	0.00000	0.0000	340
20/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.73300	0.70300	4.09277	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.21400	0.22900	7.00935	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.65400	0.62500	4.43425	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.11600	1.08200	3.04659	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.12600	0.13600	7.93651	0.00000	0.0000	30,000
20/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.01900	2.97700	1.39119	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	30,000
20/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.45000	0.47700	6.00000	0.00000	0.0000	33,350
20/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.02800	0.99400	3.30739	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	3,000
20/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.33800	0.31700	6.21302	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.34800	0.37100	6.60920	0.00000	0.0000	12,000
20/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.36900	0.34700	5.96206	0.00000	0.0000	0
20/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.32900	0.35100	6.68693	0.00000	0.0000	371
20/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.61810	7.65310	0.45943	0.00000	0.0000	2,975
20/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.50600	0.52600	3.95257	0.00000	0.0000	0
20/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33800	0.32300	4.43787	0.00000	0.0000	0
20/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.48100	0.50000	3.95010	0.00000	0.0000	0
20/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36300	0.34700	4.40771	0.00000	0.0000	0
20/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.53100	0.55200	3.95480	0.00000	0.0000	0
20/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31300	0.29900	4.47284	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.39150	11.40800	0.14484	11.44500	11.4415	22,446
20/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.41300	1.39500	1.27389	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.31400	1.29600	1.36986	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.36300	1.34600	1.24725	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.64000	0.62300	2.65625	0.00000	0.0000	0
20/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
20/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.55680	11.55540	0.01211	11.60200	11.5660	12,950
20/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.26900	0.26700	0.74349	0.00000	0.0000	0
20/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61200	0.61200	0.00000	0.00000	0.0000	0
20/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57700	0.57600	0.17331	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
20/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.28400	0.28100	1.05634	0.00000	0.0000	50
20/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.71960	11.70330	0.13908	0.00000	0.0000	533
20/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.50000	0.49100	1.80000	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58000	0.58800	1.37931	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.48200	0.47300	1.86722	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61200	0.62000	1.30719	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.51900	0.51000	1.73410	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54900	0.55700	1.45719	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39100	0.39700	1.53453	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.66100	0.65000	1.66415	0.00000	0.0000	870
20/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.12000	1.13000	0.89286	0.00000	0.0000	0
20/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.29000	0.28300	2.41379	0.00000	0.0000	870
20/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08570	0.08580	0.11669	0.00000	0.0000	273
20/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00346	0.00351	1.44509	0.00000	0.0000	0
20/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00066	0.00061	7.57576	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08710	0.08710	0.00000	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00427	0.00426	0.23419	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00317	0.00316	0.31546	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00149	0.00147	1.34228	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01039	0.01037	0.19249	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01144	0.01144	0.00000	0.00000	0.0000	0
20/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00034	0.00034	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.37760	9.33070	0.50013	9.39000	9.3405	19,996
20/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.28700	2.33400	2.05509	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.82800	0.87300	5.43478	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.12400	1.17000	4.09253	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	2,530
20/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.63400	0.67800	6.94006	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	2,000
20/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.44900	0.48800	8.68597	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	750
20/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.17100	0.14100	17.54386	0.00000	0.0000	0
20/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.09300	0.11000	18.27957	0.00000	0.0000	1,500
20/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.51570	9.45370	0.65155	0.00000	0.0000	8,117
20/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.68400	10.74600	0.58031	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.68400	8.74600	0.71396	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.68400	6.74600	0.92759	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.68500	4.74700	1.32337	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.00900	10.00000	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
20/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.69400	2.75500	2.26429	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.72300	1.77900	3.25015	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.11700	0.10200	12.82051	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.80100	0.84800	5.86767	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.47000	0.42700	9.14894	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.15400	0.17300	12.33766	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.32700	1.26700	4.52148	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.54700	2.60700	2.35571	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.73400	10.79600	0.57760	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.73400	8.79600	0.70987	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.73400	6.79600	0.92070	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.73500	4.79700	1.30940	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.74400	2.80400	2.18659	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.77100	1.82800	3.21852	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.11000	0.09500	13.63636	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.84400	0.89100	5.56872	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.43800	0.39700	9.36073	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.17200	0.19300	12.20930	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.27800	1.21800	4.69484	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.43400	11.49600	0.54224	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.43400	9.49600	0.65720	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.43400	7.49600	0.83401	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.43400	5.49600	1.14096	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.43700	3.49900	1.80390	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.44900	2.50900	2.44998	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.05000	0.04300	14.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.48400	1.53900	3.70620	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.16200	0.14200	12.34568	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.59600	0.63800	7.04698	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
20/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.64900	0.59900	7.70416	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08300	0.09500	14.45783	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.33400	11.39600	0.54703	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.33400	9.39600	0.66424	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.33400	7.39600	0.84538	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.33400	5.39600	1.16235	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.33800	3.39900	1.82744	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.35200	2.41100	2.50850	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.38900	1.44300	3.88769	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.18500	0.16200	12.43243	0.00000	0.0000	750
20/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.51900	0.55800	7.51445	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.72800	0.67600	7.14286	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06200	0.07200	16.12903	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.48400	10.54600	0.59138	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.48400	8.54600	0.73079	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.48400	6.54600	0.95620	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.48500	4.54700	1.38239	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.49800	2.55800	2.40192	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.53100	1.58600	3.59242	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.15100	0.13200	12.58278	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.63500	0.67800	6.77165	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.61000	0.56200	7.86885	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09400	0.10800	14.89362	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.52300	1.46200	4.00525	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.58400	10.64600	0.58579	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.58400	8.64600	0.72227	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.58400	6.64600	0.94168	0.00000	0.0000	0
20/08/2010	€ / 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
20/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.58500	4.64700	1.35224	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.59600	2.65600	2.31125	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.62700	1.68300	3.44192	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.13300	0.11600	12.78195	0.00000	0.0000	375
20/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.71700	0.76200	6.27615	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.53700	0.49200	8.37989	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12100	0.13800	14.04959	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.42500	1.36400	4.28070	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.88400	10.94600	0.56964	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.88400	8.94600	0.69788	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.88400	6.94600	0.90064	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.88500	4.94600	1.24872	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.89200	2.95200	2.07469	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.91700	1.97400	2.97340	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.97500	1.02500	5.12821	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.35000	0.31400	10.28571	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.23400	0.26000	11.11111	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.13200	1.07300	5.21201	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.03400	11.09600	0.56190	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.03400	9.09600	0.68630	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.03400	7.09600	0.88143	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.03500	5.09600	1.21152	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.04000	3.10100	2.00658	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.06200	2.12000	2.81280	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.11000	1.16200	4.68468	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27900	0.24800	11.11111	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.31300	0.34400	9.90415	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
20/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.98900	0.93200	5.76340	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.33400	10.39600	0.59996	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.33400	8.39600	0.74394	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.33400	6.39600	0.97884	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.33500	4.39700	1.43022	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.67100	1.61000	3.65051	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.38400	10.44600	0.59707	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.38400	8.44600	0.73950	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.38400	6.44600	0.97118	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.38500	4.44700	1.41391	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.40000	2.46000	2.50000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.43600	1.49100	3.83008	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.17300	0.15200	12.13873	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.55700	0.59800	7.36086	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.68800	0.63700	7.41279	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07200	0.08300	15.27778	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.62200	1.56100	3.76079	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.43400	10.49600	0.59421	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.43400	8.49600	0.73512	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.43400	6.49600	0.96363	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.43500	4.49700	1.39797	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.57200	1.51200	3.81679	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.88700	0.93500	5.41150	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.10300	0.08900	13.59223	0.00000	0.0000	60
20/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26000	0.23100	11.15385	0.00000	0.0000	0
20/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.34400	0.37700	9.59302	0.00000	0.0000	750
20/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.40700	0.36800	9.58231	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
20/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.19100	0.21400	12.04188	0.00000	0.0000	1,125
20/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.65010	9.57650	0.76269	9.65000	9.6500	8,620
20/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34900	0.31500	9.74212	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.49900	0.53900	8.01603	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33300	0.30000	9.90991	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.53300	0.57400	7.69231	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.36600	0.33100	9.56284	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.46600	0.50500	8.36910	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.32700	0.35800	9.48012	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47700	0.43400	9.01468	0.00000	0.0000	10,429
20/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.95200	1.00500	5.56723	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.20200	0.18100	10.39604	0.00000	0.0000	14,937
20/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.03600	1.09000	5.21236	0.00000	0.0000	0
20/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.18600	0.16600	10.75269	0.00000	0.0000	4,508
20/08/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.51450	6.51750	0.04605	0.00000	0.0000	14,491
20/08/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
20/08/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.39400	0.39000	1.01523	0.00000	0.0000	0
20/08/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.53930	6.53150	0.11928	6.55000	6.5500	9,805
20/08/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
20/08/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.43400	0.43900	1.15207	0.00000	0.0000	0
20/08/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.47600	0.48100	1.05042	0.00000	0.0000	0
20/08/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	200
20/08/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.56290	6.54700	0.24227	0.00000	0.0000	311
20/08/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19900	0.19200	3.51759	0.00000	0.0000	0
20/08/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.33600	0.34500	2.67857	0.00000	0.0000	0
20/08/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18500	0.17800	3.78378	0.00000	0.0000	0
20/08/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.37200	0.38100	2.41935	0.00000	0.0000	0
20/08/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21500	0.20700	3.72093	0.00000	0.0000	0
20/08/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.30200	0.31000	2.64901	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.02810	6.99960	0.40552	0.00000	0.0000	70
20/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.47800	0.50400	5.43933	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.12080	7.08140	0.55331	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.61500	0.64900	5.52846	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.66100	0.69500	5.14372	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
20/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.57000	0.60400	5.96491	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.08440	7.09410	0.13692	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.15900	0.16300	2.51572	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.12700	0.13000	2.36220	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	0
20/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.19300	0.19800	2.59067	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
20/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.19940	7.19750	0.02639	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.31600	0.31400	0.63291	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.16700	0.16700	0.00000	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.28700	0.28500	0.69686	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.18800	0.18800	0.00000	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
20/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	0

Future Open Interest

449,898

Option Open Interest

569,166

Total

1,019,064