



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/08/2010

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
25/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.38400	7.40960	0.34670	7.42000	7.3634	252,457
25/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.46600	8.44000	0.30711	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.46600	6.44000	0.40210	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.46600	4.44000	0.58218	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.46600	2.44000	1.05434	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.54000	0.56400	4.44444	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.53400	1.56000	1.69492	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.53400	2.56000	1.02605	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.53400	3.56000	0.73571	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.41600	8.39000	0.30894	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.41600	6.39000	0.40524	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.41600	4.39000	0.58877	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.41600	2.39000	1.07616	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	2,000
25/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.43100	0.40800	5.33643	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.58800	0.61300	4.25170	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.58400	1.61000	1.64141	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.58400	2.61000	1.00619	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.58400	3.61000	0.72545	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
25/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	669
25/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.47800	0.45400	5.02092	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.51600	8.49000	0.30531	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.51600	6.49000	0.39902	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.51600	4.49000	0.57573	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.51600	2.49000	1.03339	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	2,771
25/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.52600	0.50100	4.75285	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.49200	0.51600	4.87805	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.48400	1.51000	1.75202	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.48400	2.51000	1.04670	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.48400	3.51000	0.74627	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.56600	8.54000	0.30353	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.56600	6.54000	0.39598	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.56600	4.54000	0.56943	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.56600	2.54000	1.01325	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	100
25/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.57400	0.54900	4.35540	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.44500	0.46800	5.16854	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.43400	1.46000	1.81311	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.43400	2.46000	1.06820	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.43400	3.46000	0.75713	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.66600	8.64000	0.30002	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.66600	6.64000	0.39004	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.66600	4.64000	0.55722	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
25/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.66600	2.64000	0.97524	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.67100	0.64600	3.72578	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.35300	0.37500	6.23229	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.33400	1.36000	1.94903	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.33400	2.36000	1.11397	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.33400	3.36000	0.77984	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.71600	8.69000	0.29830	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.71600	6.69000	0.38714	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.71600	4.69000	0.55131	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.71600	2.69000	0.95729	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.72000	0.69500	3.47222	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.30900	0.33000	6.79612	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.28400	1.31000	2.02492	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.28400	2.31000	1.13835	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.28400	3.31000	0.79172	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.76600	8.74000	0.29660	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.76600	6.74000	0.38427	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.76600	4.74000	0.54553	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.76600	2.74000	0.93999	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.76900	0.74400	3.25098	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.26700	0.28700	7.49064	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.23400	1.26000	2.10697	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.23400	2.26000	1.16383	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
25/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.23400	3.26000	0.80396	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.91600	8.89000	0.29161	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.91600	6.89000	0.37594	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.91600	4.89000	0.52889	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.91600	2.89000	0.89163	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.15400	0.17000	10.38961	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	100
25/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.08400	1.11000	2.39852	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.08400	2.11000	1.24760	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.08400	3.11000	0.84306	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.86600	8.84000	0.29326	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.86600	6.84000	0.37868	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.86600	4.84000	0.53432	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.86600	2.84000	0.90719	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	55,000
25/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.86800	0.84300	2.88018	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.18900	0.20700	9.52381	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.13400	1.16000	2.29277	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.13400	2.16000	1.21837	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.13400	3.16000	0.82961	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.01600	8.99000	0.28838	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.01600	6.99000	0.37058	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.01600	4.99000	0.51834	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.01600	2.99000	0.86207	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
25/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	585
25/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.01700	0.99200	2.45821	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.09500	0.10700	12.63158	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.98400	1.01000	2.64228	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.98400	2.01000	1.31048	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.98400	3.01000	0.87131	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
25/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.91800	0.89200	2.83224	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.31600	8.29000	0.31265	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.31600	6.29000	0.41165	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.31600	4.29000	0.60241	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.31600	2.29000	1.12263	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.34000	0.31800	6.47059	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.68600	0.71100	3.64431	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.68400	1.71000	1.54394	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.68400	2.71000	0.96870	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.68400	3.71000	0.70575	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.36600	8.34000	0.31078	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.36600	6.34000	0.40842	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.36600	4.34000	0.59551	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.36600	2.34000	1.09890	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	1,200
25/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.38500	0.36200	5.97403	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.63700	0.66200	3.92465	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.63400	1.66000	1.59119	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.63400	2.66000	0.98709	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
25/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.63400	3.66000	0.71547	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.61600	8.59000	0.30176	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.61600	6.59000	0.39299	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.61600	4.59000	0.56326	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.61600	2.59000	0.99388	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	20,500
25/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.62200	0.59700	4.01929	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.39800	0.42100	5.77889	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.38400	1.41000	1.87861	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.38400	2.41000	1.09060	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.38400	3.41000	0.76832	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.81600	8.79000	0.29492	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.81600	6.79000	0.38146	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.81600	4.79000	0.53987	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.81600	2.79000	0.92330	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.81900	0.79300	3.17460	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.22700	0.24600	8.37004	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	15,000
25/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.18400	1.21000	2.19595	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.18400	2.21000	1.19048	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.18400	3.21000	0.81658	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.96600	8.94000	0.28998	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.96600	6.94000	0.37324	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.96600	4.94000	0.52356	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
25/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.96600	2.94000	0.87660	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
25/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.96800	0.94200	2.68595	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.12300	0.13700	11.38211	0.00000	0.0000	1,500
25/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	100
25/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.03400	1.06000	2.51451	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.03400	2.06000	1.27827	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.03400	3.06000	0.85695	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.91600	1.89000	1.35699	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.76600	1.74000	1.47225	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.16700	1.14100	2.22793	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
25/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.31600	1.29100	1.89970	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	3,000
25/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.71600	1.69000	1.51515	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
25/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.61600	1.59000	1.60891	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
25/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.21700	1.19100	2.13640	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.25400	0.23400	7.87402	0.00000	0.0000	100
25/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.03800	0.04400	15.78947	0.00000	0.0000	100
25/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.29600	0.27500	7.09459	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.11700	1.09100	2.32766	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
25/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	0
25/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.17700	0.16000	9.60452	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.49570	7.51940	0.31618	7.52000	7.4800	92,812
25/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.45400	8.43100	0.27206	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.45400	6.43100	0.35637	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.45400	4.43100	0.51639	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.46200	2.44100	0.85297	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.12200	0.13400	9.83607	0.00000	0.0000	1,000
25/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.57600	0.56500	1.90972	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
25/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.60300	0.62500	3.64842	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.54800	1.57200	1.55039	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.54600	2.57000	0.94266	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.54600	3.56900	0.64862	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.10600	1.08900	1.53707	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.50400	8.48100	0.27046	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.50400	6.48100	0.35363	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.50400	4.48100	0.51066	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	300
25/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.51200	2.49000	0.87580	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.56300	0.58500	3.90764	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.49800	1.52200	1.60214	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.49600	2.52000	0.96154	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.49600	3.51900	0.65789	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.55400	8.53100	0.26888	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.55400	6.53100	0.35093	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.55400	4.53100	0.50505	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.56100	2.53900	0.85904	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	16,000
25/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.65900	0.64700	1.82094	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.52500	0.54700	4.19048	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.44900	1.47200	1.58730	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.44600	2.47000	0.98119	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.44600	3.46900	0.66744	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
25/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.60400	8.58100	0.26732	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.60400	6.58100	0.34827	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.60400	4.58100	0.49957	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.61000	2.58900	0.80460	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09700	0.10700	10.30928	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.70100	0.68800	1.85449	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.48800	0.51000	4.50820	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09200	0.09100	1.08696	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.39900	1.42300	1.71551	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.39600	2.42000	1.00167	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.39600	3.41900	0.67727	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.11300	0.12400	9.73451	0.00000	0.0000	27,690
25/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.61700	0.60500	1.94489	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.65400	8.63100	0.26577	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.65400	6.63100	0.34566	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.65400	4.63100	0.49420	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.66000	2.63800	0.82707	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.09000	0.10000	11.11111	0.00000	0.0000	4,400
25/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.74400	0.73100	1.74731	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.45300	0.47400	4.63576	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.34900	1.37300	1.77910	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.34600	2.37000	1.02302	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.34600	3.36900	0.68739	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.70400	8.68100	0.26425	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.70400	6.68100	0.34308	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.70400	4.68100	0.48895	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.70900	2.68700	0.81211	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
25/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.08400	0.09300	10.71429	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.78800	0.77400	1.77665	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.41900	0.44000	5.01193	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.30000	1.32300	1.76923	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.29600	2.32000	1.04530	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.29600	3.31900	0.69782	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.75400	8.73100	0.26274	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.75400	6.73100	0.34054	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.75400	4.73100	0.48380	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.75900	2.73700	0.79739	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	4,000
25/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.83200	0.81800	1.68269	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.38700	0.40700	5.16796	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.14100	0.13800	2.12766	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.25000	1.27400	1.92000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.24600	2.27000	1.06857	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.24600	3.26900	0.70856	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.95400	8.93100	0.25687	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.95400	6.93100	0.33074	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.95400	4.93100	0.46427	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.95700	2.93500	0.74400	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.01300	0.99700	1.57947	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.27400	0.29300	6.93431	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.22800	0.22400	1.75439	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.05300	1.07700	2.27920	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.04600	2.07000	1.17302	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.04600	3.06900	0.75509	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
25/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.90400	8.88100	0.25831	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.90400	6.88100	0.33314	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.90400	4.88100	0.46900	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.90800	2.88500	0.79092	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.06300	0.07100	12.69841	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.96700	0.95200	1.55119	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.30000	0.31900	6.33333	0.00000	0.0000	7,307
25/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.20400	0.20000	1.96078	0.00000	0.0000	48,000
25/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.10200	1.12600	2.17786	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.09600	2.12000	1.14504	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.09600	3.11900	0.74289	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04800	0.05500	14.58333	0.00000	0.0000	3,185
25/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.15200	1.13600	1.38889	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.00400	8.98100	0.25544	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.00400	6.98100	0.32838	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.00400	4.98100	0.45963	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.00700	2.98500	0.73163	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.05900	1.04300	1.51086	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.25000	0.26800	7.20000	0.00000	0.0000	33,300
25/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.25400	0.24900	1.96850	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.00400	1.02700	2.29084	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.99700	2.02000	1.15173	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.99600	3.01900	0.76769	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.87700	0.86200	1.71038	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.35400	8.33100	0.27532	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.35400	6.33100	0.36198	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
25/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.35400	4.33100	0.52825	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.36400	2.34300	0.88832	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.14300	0.15600	9.09091	0.00000	0.0000	14,644
25/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.49700	0.48700	2.01207	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.68500	0.70800	3.35766	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.64800	1.67100	1.39563	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.64600	2.67000	0.90703	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.64600	3.66900	0.63083	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.40400	8.38100	0.27368	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.40400	6.38100	0.35915	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.40400	4.38100	0.52225	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.41300	2.39200	0.87029	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.13200	0.14400	9.09091	0.00000	0.0000	30,000
25/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.53600	0.52500	2.05224	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.64300	0.66600	3.57698	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.59800	1.62200	1.50188	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.59600	2.62000	0.92450	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.59600	3.61900	0.63960	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.80400	8.78100	0.26124	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.80400	6.78100	0.33804	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.80400	4.78100	0.47877	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.80800	2.78600	0.78348	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.35700	0.37600	5.32213	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16100	0.15700	2.48447	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.20100	1.22400	1.91507	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.19600	2.22000	1.09290	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
25/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.19600	3.21900	0.71965	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.85400	8.83100	0.25977	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.85400	6.83100	0.33557	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.85400	4.83100	0.47384	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.85800	2.83600	0.76977	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.92200	0.90700	1.62690	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.32800	0.34700	5.79268	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.18200	0.17800	2.19780	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.15200	1.17500	1.99653	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.14600	2.17000	1.11836	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.14600	3.16900	0.73109	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.55400	7.53100	0.30447	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.55400	5.53100	0.41412	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.55500	3.53200	0.64698	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.58300	1.56400	1.20025	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.44600	4.46900	0.51732	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.63100	1.61200	1.16493	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	500
25/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.02300	2.00300	0.98863	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.72800	1.70900	1.09954	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.07100	2.05100	0.96572	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.15500	0.16800	8.38710	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.45900	0.44900	2.17865	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.43800	1.42000	1.25174	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	30,000
25/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.31700	0.31000	2.20820	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.21300	0.22900	7.51174	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
25/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.34200	1.32400	1.34128	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03800	0.04300	13.15789	0.00000	0.0000	15,000
25/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.18100	0.19600	8.28729	0.00000	0.0000	1,000
25/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.38500	0.37700	2.07792	0.00000	0.0000	500
25/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.53400	1.51600	1.17340	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	20,000
25/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.28500	0.27900	2.10526	0.00000	0.0000	0
25/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.23100	0.24800	7.35931	0.00000	0.0000	4,000
25/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.60610	7.62720	0.27741	7.61100	7.6110	10,412
25/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.23000	0.24400	6.08696	0.00000	0.0000	33,350
25/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.62400	0.61700	1.12179	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.21900	0.23200	5.93607	0.00000	0.0000	340
25/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.66300	0.65500	1.20664	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.24300	0.25700	5.76132	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.58700	0.58000	1.19250	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.03400	1.02400	0.96712	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.14000	0.15100	7.85714	0.00000	0.0000	30,000
25/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.92300	2.90600	0.58159	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	30,000
25/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.20400	0.20300	0.49020	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.51000	0.53000	3.92157	0.00000	0.0000	33,350
25/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.94800	0.93800	1.05485	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.15400	0.16500	7.14286	0.00000	0.0000	3,000
25/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.29600	0.29300	1.01351	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.40200	0.42000	4.47761	0.00000	0.0000	12,000
25/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.32200	0.31800	1.24224	0.00000	0.0000	0
25/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.37800	0.39500	4.49735	0.00000	0.0000	371
25/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.71660	7.73490	0.23715	0.00000	0.0000	2,975
25/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.56400	0.58200	3.19149	0.00000	0.0000	0
25/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29700	0.29700	0.00000	0.00000	0.0000	0
25/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.53900	0.55600	3.15399	0.00000	0.0000	0
25/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32200	0.32100	0.31056	0.00000	0.0000	0
25/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.59100	0.60900	3.04569	0.00000	0.0000	0
25/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.27400	0.27400	0.00000	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.41310	11.43210	0.16648	0.00000	0.0000	22,411
25/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.38900	1.37000	1.36789	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.29000	1.27100	1.47287	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.33900	1.32100	1.34429	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.60900	0.59200	2.79146	0.00000	0.0000	0
25/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
25/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.57940	11.59530	0.13731	11.57500	11.5200	12,990
25/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.27200	0.28600	5.14706	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
25/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59300	0.59100	0.33727	0.00000	0.0000	0
25/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.55800	0.55600	0.35842	0.00000	0.0000	0
25/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.28700	0.30100	4.87805	0.00000	0.0000	50
25/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.74310	11.75560	0.10645	0.00000	0.0000	533
25/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.51300	0.53000	3.31384	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57000	0.57400	0.70175	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.49500	0.51100	3.23232	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60200	0.60500	0.49834	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.53300	0.54900	3.00188	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54000	0.54300	0.55556	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.38500	0.38700	0.51948	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.67800	0.69300	2.21239	0.00000	0.0000	870
25/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.10500	1.10600	0.09050	0.00000	0.0000	0
25/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.29800	0.31200	4.69799	0.00000	0.0000	870
25/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08790	0.08760	0.34130	0.00000	0.0000	303
25/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00527	0.00498	5.50285	0.00000	0.0000	0
25/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00027	0.00028	3.70370	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08940	0.08900	0.44743	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00547	0.00523	4.38757	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00207	0.00223	7.72947	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00190	0.00180	5.26316	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00850	0.00880	3.52941	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01358	0.01320	2.79823	0.00000	0.0000	0
25/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00018	0.00020	11.11111	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.36680	9.36080	0.06406	9.36050	9.3290	20,978
25/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.29800	2.30400	0.26110	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.83700	0.84300	0.71685	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.13400	1.14000	0.52910	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
25/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.64100	0.64800	1.09204	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	2,000
25/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.45100	0.45900	1.77384	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	750
25/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.15000	0.15000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08300	0.08900	7.22892	0.00000	0.0000	1,500
25/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.50610	9.49820	0.08310	0.00000	0.0000	8,117
25/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.69400	10.70200	0.07481	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.69400	8.70200	0.09202	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.69400	6.70200	0.11951	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
25/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.69500	4.70300	0.17039	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.70300	2.71200	0.33296	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.73000	1.74000	0.57803	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.11100	0.11500	3.60360	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.80500	0.81700	1.49068	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.45800	0.46100	0.65502	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.15200	0.16300	7.23684	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.31600	1.30900	0.53191	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.55600	2.56400	0.31299	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.74400	10.75200	0.07446	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.74400	8.75200	0.09149	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.74400	6.75200	0.11862	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.74500	4.75300	0.16860	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.75300	2.76100	0.29059	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.77900	1.78800	0.50590	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10400	0.10800	3.84615	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.84800	0.86000	1.41509	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.42700	0.43000	0.70258	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.17100	0.18200	6.43275	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.26700	1.26000	0.55249	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.44400	11.45200	0.06991	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.44400	9.45200	0.08471	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.44400	7.45200	0.10747	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.44400	5.45200	0.14695	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.44700	3.45500	0.23209	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.45800	2.46700	0.36615	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.49000	1.50000	0.67114	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
25/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.15500	0.16000	3.22581	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.59900	0.61200	2.17028	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.63600	0.63600	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08000	0.08800	10.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.34400	11.35200	0.07052	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.34400	9.35200	0.08562	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.34400	7.35200	0.10893	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.34400	5.35200	0.14970	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.34700	3.35600	0.26890	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.36000	2.36900	0.38136	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.39600	1.40600	0.71633	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.17800	0.18300	2.80899	0.00000	0.0000	750
25/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.52200	0.53500	2.49042	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.71600	0.71400	0.27933	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.49400	10.50200	0.07623	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.49400	8.50200	0.09418	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.49400	6.50200	0.12319	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.49500	4.50300	0.17798	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.50700	2.51500	0.31911	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.53800	1.54800	0.65020	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.14500	0.15000	3.44828	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.63900	0.65200	2.03443	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.59800	0.59800	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09200	0.10000	8.69565	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.51300	1.50600	0.46266	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.59400	10.60200	0.07551	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.59400	8.60200	0.09309	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
25/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.59400	6.60200	0.12132	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.59500	4.60300	0.17410	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.60500	2.61400	0.34549	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.63400	1.64300	0.55080	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.12700	0.13100	3.14961	0.00000	0.0000	375
25/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.72100	0.73300	1.66436	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.52600	0.52700	0.19011	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12000	0.12900	7.50000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.41400	1.40700	0.49505	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.89400	10.90200	0.07343	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.89400	8.90200	0.08995	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.89400	6.90200	0.11604	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.89500	4.90300	0.16343	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.90100	2.90900	0.27577	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.92400	1.93300	0.46778	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.98100	0.99200	1.12130	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34100	0.34500	1.17302	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.23500	0.24700	5.10638	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.12000	1.11500	0.44643	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.04400	11.05200	0.07244	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.04400	9.05200	0.08846	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.04400	7.05200	0.11357	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.04400	5.05300	0.17843	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.04900	3.05800	0.29518	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.07000	2.07900	0.43478	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.11600	1.12700	0.98566	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
25/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27100	0.27600	1.84502	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.31500	0.32800	4.12698	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.97700	0.97300	0.40942	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.34400	10.35200	0.07734	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.34400	8.35200	0.09588	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.34400	6.35200	0.12610	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.34500	4.35300	0.18412	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.66100	1.65400	0.42143	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.39400	10.40200	0.07697	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.39400	8.40200	0.09531	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.39400	6.40200	0.12512	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.39500	4.40300	0.18203	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.40900	2.41800	0.37360	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.44300	1.45300	0.69300	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.16600	0.17100	3.01205	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.56000	0.57300	2.32143	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.67500	0.67400	0.14815	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06900	0.07600	10.14493	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.61200	1.60400	0.49628	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.44400	10.45200	0.07660	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.44400	8.45200	0.09474	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.44400	6.45200	0.12415	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.44500	4.45300	0.17998	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.56200	1.55500	0.44814	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.89200	0.90400	1.34529	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09800	0.10200	4.08163	0.00000	0.0000	60
25/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.25200	0.25700	1.98413	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
25/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.34600	0.35900	3.75723	0.00000	0.0000	750
25/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.39700	0.40000	0.75567	0.00000	0.0000	0
25/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.19100	0.20200	5.75916	0.00000	0.0000	1,125
25/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.64260	9.63330	0.09645	0.00000	0.0000	8,620
25/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34700	0.35300	1.72911	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.50400	0.52000	3.17460	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33100	0.33700	1.81269	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.53800	0.55400	2.97398	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.36400	0.37000	1.64835	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.47100	0.48700	3.39703	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.32900	0.34500	4.86322	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47200	0.47800	1.27119	0.00000	0.0000	10,429
25/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.95700	0.97200	1.56740	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.20000	0.20500	2.50000	0.00000	0.0000	14,937
25/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.04000	1.05500	1.44231	0.00000	0.0000	0
25/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.18300	0.18800	2.73224	0.00000	0.0000	4,508
25/08/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.52560	6.49720	0.43521	0.00000	0.0000	14,491
25/08/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
25/08/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.38000	0.40800	7.36842	0.00000	0.0000	0
25/08/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.54990	6.52050	0.44886	0.00000	0.0000	9,855
25/08/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	0
25/08/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.41500	0.44200	6.50602	0.00000	0.0000	0
25/08/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.45700	0.48400	5.90810	0.00000	0.0000	0
25/08/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	200
25/08/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.57560	6.54510	0.46384	0.00000	0.0000	311
25/08/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19900	0.19100	4.02010	0.00000	0.0000	0
25/08/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.32300	0.34600	7.12074	0.00000	0.0000	0
25/08/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18400	0.17700	3.80435	0.00000	0.0000	0
25/08/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.35800	0.38200	6.70391	0.00000	0.0000	0
25/08/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21500	0.20600	4.18605	0.00000	0.0000	0
25/08/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.28900	0.31100	7.61246	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.97860	6.95650	0.31668	0.00000	0.0000	70
25/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.52500	0.54800	4.38095	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.07220	7.04810	0.34077	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.66300	0.68700	3.61991	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.70800	0.73300	3.53107	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
25/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.61800	0.64200	3.88350	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.15610	7.19480	0.54080	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.20200	0.23100	14.35644	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.16500	0.19300	16.96970	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
25/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.24100	0.27200	12.86307	0.00000	0.0000	0
25/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.27290	7.31060	0.51836	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.37000	0.40100	8.37838	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14700	0.14000	4.76190	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.33900	0.37000	9.14454	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16600	0.15900	4.21687	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.40200	0.43400	7.96020	0.00000	0.0000	0
25/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12900	0.12300	4.65116	0.00000	0.0000	0

**Future Open Interest**

**457,335**

**Option Open Interest**

**569,166**

**Total**

**1,026,501**