



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 26/08/2010

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
26/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.40960	7.32010	1.20789	7.34460	7.3090	251,913
26/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.44000	8.53000	1.06635	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.44000	6.53000	1.39752	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.44000	4.53000	2.02703	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.44000	2.53000	3.68852	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.56400	0.47500	15.78014	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.56000	1.47000	5.76923	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.56000	2.47000	3.51563	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.56000	3.47000	2.52809	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.39000	8.48000	1.07271	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.39000	6.48000	1.40845	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.39000	4.48000	2.05011	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.39000	2.48000	3.76569	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01800	0.00900	50.00000	0.00000	0.0000	2,000
26/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.40800	0.48900	19.85294	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.61300	0.52300	14.68189	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.61000	1.52000	5.59006	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.61000	2.52000	3.44828	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.61000	3.52000	2.49307	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
26/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	669
26/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.45400	0.53700	18.28194	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.49000	8.58000	1.06007	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.49000	6.58000	1.38675	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.49000	4.58000	2.00445	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.49000	2.58000	3.61446	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	2,771
26/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.50100	0.58600	16.96607	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.51600	0.42700	17.24806	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.51000	1.42000	5.96026	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.51000	2.42000	3.58566	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.51000	3.42000	2.56410	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.54000	8.63000	1.05386	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.54000	6.63000	1.37615	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.54000	4.63000	1.98238	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.54000	2.63000	3.54331	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	100
26/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.54900	0.63500	15.66485	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.46800	0.38000	18.80342	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.46000	1.37000	6.16438	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.46000	2.37000	3.65854	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.46000	3.37000	2.60116	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.64000	8.73000	1.04167	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.64000	6.73000	1.35542	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.64000	4.73000	1.93966	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
26/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.64000	2.73000	3.40909	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.64600	0.73300	13.46749	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.37500	0.28900	22.93333	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.36000	1.27000	6.61765	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.36000	2.27000	3.81356	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.36000	3.27000	2.67857	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.69000	8.78000	1.03567	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.69000	6.78000	1.34529	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.69000	4.78000	1.91898	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.69000	2.78000	3.34572	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.69500	0.78200	12.51799	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.33000	0.24600	25.45455	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.31000	1.22000	6.87023	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.31000	2.22000	3.89610	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.31000	3.22000	2.71903	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.74000	8.83000	1.02975	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.74000	6.83000	1.33531	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.74000	4.83000	1.89873	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.74000	2.83000	3.28467	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.74400	0.83200	11.82796	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.28700	0.20600	28.22300	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.02700	0.03600	33.33333	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.26000	1.17000	7.14286	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.26000	2.17000	3.98230	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
26/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.26000	3.17000	2.76074	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.89000	8.98000	1.01237	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.89000	6.98000	1.30624	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.89000	4.98000	1.84049	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.89000	2.98000	3.11419	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.17000	0.10300	39.41176	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.06000	0.08300	38.33333	0.00000	0.0000	100
26/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.11000	1.02000	8.10811	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.11000	2.02000	4.26540	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.11000	3.02000	2.89389	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.84000	8.93000	1.01810	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.84000	6.93000	1.31579	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.84000	4.93000	1.85950	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.84000	2.93000	3.16901	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	55,000
26/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.84300	0.93100	10.43891	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.20700	0.13400	35.26570	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.04700	0.06400	36.17021	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.16000	1.07000	7.75862	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.16000	2.07000	4.16667	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.16000	3.07000	2.84810	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.99000	9.08000	1.00111	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.99000	7.08000	1.28755	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.99000	5.08000	1.80361	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.99000	3.08000	3.01003	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
26/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	585
26/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.99200	1.08100	8.97177	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.10700	0.06500	39.25234	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.09700	0.14500	49.48454	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.01000	0.92000	8.91089	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.01000	1.92000	4.47761	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.01000	2.92000	2.99003	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
26/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.89200	0.98100	9.97758	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.29000	8.38000	1.08565	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.29000	6.38000	1.43084	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.29000	4.38000	2.09790	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.29000	2.38000	3.93013	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.02800	0.01500	46.42857	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.31800	0.39500	24.21384	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.71100	0.62200	12.51758	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.71000	1.62000	5.26316	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.71000	2.62000	3.32103	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.71000	3.62000	2.42588	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.34000	8.43000	1.07914	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.34000	6.43000	1.41956	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.34000	4.43000	2.07373	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.34000	2.43000	3.84615	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	1,200
26/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.36200	0.44200	22.09945	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.66200	0.57200	13.59517	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.66000	1.57000	5.42169	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.66000	2.57000	3.38346	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
26/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.66000	3.57000	2.45902	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.59000	8.68000	1.04773	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.59000	6.68000	1.36571	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.59000	4.68000	1.96078	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.59000	2.68000	3.47490	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	20,500
26/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.59700	0.68400	14.57286	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.42100	0.33400	20.66508	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.41000	1.32000	6.38298	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.41000	2.32000	3.73444	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.41000	3.32000	2.63930	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.79000	8.88000	1.02389	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.79000	6.88000	1.32548	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.79000	4.88000	1.87891	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.79000	2.88000	3.22581	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.79300	0.88200	11.22320	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.24600	0.16800	31.70732	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	15,000
26/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.21000	1.12000	7.43802	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.21000	2.12000	4.07240	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.21000	3.12000	2.80374	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.94000	9.03000	1.00671	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.94000	7.03000	1.29683	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.94000	5.03000	1.82186	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
26/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.94000	3.03000	3.06122	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	3,000
26/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.94200	1.03100	9.44798	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.13700	0.08200	40.14599	0.00000	0.0000	1,500
26/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.07700	0.11200	45.45455	0.00000	0.0000	100
26/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.06000	0.97000	8.49057	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.06000	1.97000	4.36893	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.06000	2.97000	2.94118	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.89000	1.98000	4.76190	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.74000	1.83000	5.17241	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.14100	1.23000	7.80018	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
26/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.29100	1.38000	6.89388	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,000
26/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.69000	1.78000	5.32544	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
26/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.59000	1.68000	5.66038	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
26/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.19100	1.28000	7.47271	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.23400	0.30400	29.91453	0.00000	0.0000	100
26/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.04400	0.02400	45.45455	0.00000	0.0000	100
26/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.03500	0.01900	45.71429	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.27500	0.34900	26.90909	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.09100	1.18100	8.24931	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
26/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.07000	0.04000	42.85714	0.00000	0.0000	0
26/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.16000	0.22000	37.50000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.51940	7.42790	1.21685	7.45950	7.4141	93,202
26/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.43100	8.52200	1.07935	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.43100	6.52200	1.41502	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.43100	4.52200	2.05371	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.44100	2.53000	3.64605	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.13400	0.10900	18.65672	0.00000	0.0000	1,000
26/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.56500	0.63100	11.68142	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
26/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.62500	0.54900	12.16000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05600	0.07100	26.78571	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.57200	1.48100	5.78880	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.57000	2.47800	3.57977	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.56900	3.47800	2.54973	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05800	0.04800	17.24138	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.08900	1.17000	7.43802	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.48100	8.57200	1.07299	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.48100	6.57200	1.40410	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.48100	4.57200	2.03080	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	300
26/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.49000	2.57900	3.57430	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.58500	0.51100	12.64957	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06600	0.08300	25.75758	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.52200	1.43100	5.97898	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.52000	2.42800	3.65079	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.51900	3.42800	2.58596	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.53100	8.62200	1.06670	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.53100	6.62200	1.39335	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.53100	4.62200	2.00839	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.53900	2.62800	3.50532	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.11600	0.09400	18.96552	0.00000	0.0000	16,000
26/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.64700	0.71600	10.66461	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.54700	0.47400	13.34552	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07800	0.09600	23.07692	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.47200	1.38100	6.18207	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.47000	2.37800	3.72470	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.46900	3.37800	2.62323	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / 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
26/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.58100	8.67200	1.06048	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.58100	6.67200	1.38277	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.58100	4.67200	1.98647	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.58900	2.67800	3.43762	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.10700	0.08700	18.69159	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.68800	0.75900	10.31977	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.51000	0.43900	13.92157	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09100	0.11100	21.97802	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.42300	1.33200	6.39494	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.42000	2.32800	3.80165	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.41900	3.32800	2.66160	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.12400	0.10100	18.54839	0.00000	0.0000	27,690
26/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.60500	0.67300	11.23967	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.63100	8.72200	1.05434	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.63100	6.72200	1.37234	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.63100	4.72200	1.96502	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.63800	2.72700	3.37377	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.10000	0.08100	19.00000	0.00000	0.0000	4,400
26/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.73100	0.80300	9.84952	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.47400	0.40500	14.55696	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10500	0.12700	20.95238	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.37300	1.28200	6.62782	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.37000	2.27800	3.88186	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.36900	3.27800	2.70110	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.68100	8.77200	1.04827	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.68100	6.77200	1.36207	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.68100	4.77200	1.94403	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.68700	2.77700	3.34946	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
26/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.09300	0.07600	18.27957	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.77400	0.84800	9.56072	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.44000	0.37200	15.45455	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12100	0.14400	19.00826	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.32300	1.23300	6.80272	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.32000	2.22800	3.96552	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.31900	3.22800	2.74179	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.73100	8.82200	1.04226	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.73100	6.82200	1.35195	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.73100	4.82200	1.92348	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.73700	2.82600	3.25174	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.08700	0.07100	18.39080	0.00000	0.0000	4,000
26/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.81800	0.89300	9.16870	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.40700	0.34200	15.97052	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13800	0.16400	18.84058	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.27400	1.18400	7.06436	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.27000	2.17800	4.05286	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.26900	3.17800	2.78373	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.93100	9.02200	1.01892	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.93100	7.02200	1.31294	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.93100	5.02200	1.84547	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.93500	3.02500	3.06644	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.99700	1.07600	7.92377	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.29300	0.23900	18.43003	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.22400	0.26100	16.51786	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.07700	0.98800	8.26370	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.07000	1.97900	4.39614	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.06900	2.97800	2.96514	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
26/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.88100	8.97200	1.02466	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.88100	6.97200	1.32248	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.88100	4.97200	1.86437	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.88500	2.97500	3.11958	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.07100	0.05800	18.30986	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.95200	1.03000	8.19328	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.31900	0.25900	18.80878	0.00000	0.0000	7,307
26/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.20000	0.23100	15.50000	0.00000	0.0000	48,000
26/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.12600	1.03600	7.99290	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.12000	2.02900	4.29245	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.11900	3.02800	2.91760	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.05500	0.04500	18.18182	0.00000	0.0000	3,185
26/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.13600	1.21700	7.13028	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.98100	9.07200	1.01325	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.98100	7.07200	1.30354	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.98100	5.07200	1.82694	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.98500	3.07500	3.01508	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.06200	0.05100	17.74194	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.04300	1.12300	7.67018	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.26800	0.22000	17.91045	0.00000	0.0000	33,300
26/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.24900	0.29200	17.26908	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.02700	0.94100	8.37390	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.02000	1.92900	4.50495	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.01900	2.92800	3.01424	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.86200	0.93800	8.81671	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.33100	8.42200	1.09231	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.33100	6.42200	1.43737	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
26/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.33100	4.42200	2.10113	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.34300	2.43100	3.75587	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.15600	0.12600	19.23077	0.00000	0.0000	14,644
26/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.48700	0.54800	12.52567	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.70800	0.62900	11.15819	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03900	0.05100	30.76923	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.67100	1.58000	5.44584	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.67000	2.57800	3.44569	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.66900	3.57800	2.48024	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.38100	8.47200	1.08579	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.38100	6.47200	1.42611	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.38100	4.47200	2.07715	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.39200	2.48000	3.67893	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.14400	0.11700	18.75000	0.00000	0.0000	30,000
26/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.52500	0.58900	12.19048	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.66600	0.58800	11.71171	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04700	0.06000	27.65957	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.62200	1.53000	5.67201	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.62000	2.52800	3.51145	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.61900	3.52800	2.51451	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.78100	8.87200	1.03633	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.78100	6.87200	1.34198	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.78100	4.87200	1.90337	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.78600	2.87600	3.23044	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.37600	0.31300	16.75532	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15700	0.18500	17.83439	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.22400	1.13400	7.35294	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.22000	2.12800	4.14414	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
26/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.21900	3.12800	2.82696	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.83100	8.92200	1.03046	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.83100	6.92200	1.33216	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.83100	4.92200	1.88367	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.83600	2.92600	3.17348	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.90700	0.98400	8.48953	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.34700	0.28500	17.86744	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17800	0.20700	16.29213	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.17500	1.08500	7.65957	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.17000	2.07900	4.19355	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.16900	3.07800	2.87157	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.53100	7.62200	1.20834	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.53100	5.62200	1.64527	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.53200	3.62300	2.57644	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.56400	1.65000	5.49872	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.46900	4.37800	2.03625	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.61200	1.69900	5.39702	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	500
26/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.00300	2.08900	4.29356	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.70900	1.79600	5.09070	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.05100	2.13800	4.24183	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.16800	0.13700	18.45238	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.44900	0.50900	13.36303	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.42000	1.50400	5.91549	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	30,000
26/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.31000	0.36000	16.12903	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.22900	0.18800	17.90393	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
26/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.32400	1.40800	6.34441	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	15,000
26/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.19600	0.16000	18.36735	0.00000	0.0000	1,000
26/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.37700	0.43200	14.58886	0.00000	0.0000	500
26/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.51600	1.60100	5.60686	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	20,000
26/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.27900	0.32500	16.48746	0.00000	0.0000	0
26/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.24800	0.20300	18.14516	0.00000	0.0000	4,000
26/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.62720	7.53230	1.24423	7.55000	7.5200	10,427
26/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.24400	0.21000	13.93443	0.00000	0.0000	33,350
26/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.61700	0.67800	9.88655	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.23200	0.19900	14.22414	0.00000	0.0000	340
26/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.65500	0.71700	9.46565	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.25700	0.22100	14.00778	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.58000	0.63900	10.17241	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.02400	1.09800	7.22656	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.15100	0.13000	13.90728	0.00000	0.0000	30,000
26/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.90600	2.99800	3.16586	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	30,000
26/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.20300	0.23200	14.28571	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.53000	0.46400	12.45283	0.00000	0.0000	33,350
26/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.93800	1.01000	7.67591	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.16500	0.14200	13.93939	0.00000	0.0000	3,000
26/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.29300	0.32800	11.94539	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.42000	0.36000	14.28571	0.00000	0.0000	12,000
26/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.31800	0.35800	12.57862	0.00000	0.0000	0
26/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.39500	0.34000	13.92405	0.00000	0.0000	371
26/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.73490	7.63730	1.26181	0.00000	0.0000	2,975
26/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.58200	0.51600	11.34021	0.00000	0.0000	0
26/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29700	0.32900	10.77441	0.00000	0.0000	0
26/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.55600	0.49100	11.69065	0.00000	0.0000	0
26/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32100	0.35400	10.28037	0.00000	0.0000	0
26/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.60900	0.54200	11.00164	0.00000	0.0000	0
26/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.27400	0.30500	11.31387	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.43210	11.39830	0.29566	0.00000	0.0000	22,411
26/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.37000	1.40400	2.48175	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.27100	1.30400	2.59638	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.32100	1.35400	2.49811	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.59200	0.62000	4.72973	0.00000	0.0000	0
26/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
26/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.59530	11.55970	0.30702	0.00000	0.0000	12,990
26/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.28600	0.26800	6.29371	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
26/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59100	0.60800	2.87648	0.00000	0.0000	0
26/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.55600	0.57200	2.87770	0.00000	0.0000	0
26/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.30100	0.28200	6.31229	0.00000	0.0000	50
26/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.75560	11.71550	0.34111	0.00000	0.0000	533
26/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.53000	0.50600	4.52830	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57400	0.59100	2.96167	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.51100	0.48700	4.69667	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60500	0.62200	2.80992	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.54900	0.52500	4.37158	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54300	0.56000	3.13076	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.38700	0.39900	3.10078	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.69300	0.66400	4.18470	0.00000	0.0000	870
26/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.10600	1.13100	2.26040	0.00000	0.0000	0
26/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.31200	0.29600	5.12821	0.00000	0.0000	870
26/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08760	0.08650	1.25571	0.00000	0.0000	303
26/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00498	0.00404	18.87550	0.00000	0.0000	0
26/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00028	0.00044	57.14286	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08900	0.08790	1.23596	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00523	0.00458	12.42830	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00223	0.00268	20.17937	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00180	0.00159	11.66667	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00880	0.00969	10.11364	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01320	0.01215	7.95455	0.00000	0.0000	0
26/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00020	0.00025	25.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.36080	9.32230	0.41129	9.31000	9.3100	19,988
26/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.30400	2.34300	1.69271	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.84300	0.88100	4.50771	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.14000	1.17900	3.42105	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
26/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.64800	0.68400	5.55556	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	2,000
26/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.45900	0.49100	6.97168	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	750
26/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.15000	0.11500	23.33333	0.00000	0.0000	0
26/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08900	0.09300	4.49438	0.00000	0.0000	1,500
26/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.49820	9.45760	0.42745	9.49350	9.4401	8,124
26/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.70200	10.74200	0.37376	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.70200	8.74200	0.45966	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.70200	6.74200	0.59684	0.00000	0.0000	0
26/08/2010	€ / 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
26/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.70300	4.74300	0.85052	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.71200	2.75100	1.43805	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.74000	1.77800	2.18391	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.81700	0.84800	3.79437	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.46100	0.42900	6.94143	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.16300	0.17100	4.90798	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.30900	1.26800	3.13216	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.56400	2.60300	1.52106	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.75200	10.79200	0.37202	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.75200	8.79200	0.45704	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.75200	6.79200	0.59242	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.75300	4.79300	0.84157	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.76100	2.80000	1.41253	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.78800	1.82600	2.12528	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10800	0.10000	7.40741	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.86000	0.89200	3.72093	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.43000	0.39900	7.20930	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.18200	0.19100	4.94505	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.26000	1.21900	3.25397	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.45200	11.49200	0.34928	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.45200	9.49200	0.42319	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.45200	7.49200	0.53677	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.45200	5.49200	0.73368	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.45500	3.49500	1.15774	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.46700	2.50500	1.54033	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.50000	1.53700	2.46667	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
26/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.16000	0.14700	8.12500	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.61200	0.63900	4.41176	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.63600	0.60000	5.66038	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08800	0.09200	4.54545	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.35200	11.39200	0.35236	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.35200	9.39200	0.42772	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.35200	7.39200	0.54407	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.35200	5.39200	0.74738	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.35600	3.39500	1.16210	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.36900	2.40800	1.64626	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.40600	1.44200	2.56046	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.18300	0.16800	8.19672	0.00000	0.0000	750
26/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.53500	0.56000	4.67290	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.71400	0.67700	5.18207	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.50200	10.54200	0.38088	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.50200	8.54200	0.47048	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.50200	6.54200	0.61520	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.50300	4.54300	0.88830	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.51500	2.55400	1.55070	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.54800	1.58500	2.39018	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.15000	0.13800	8.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.65200	0.68000	4.29448	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.59800	0.56300	5.85284	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.10000	0.10500	5.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.50600	1.46500	2.72244	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.60200	10.64200	0.37729	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.60200	8.64200	0.46501	0.00000	0.0000	0
26/08/2010	€ / 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
26/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.60200	6.64200	0.60588	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.60300	4.64300	0.86900	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.61400	2.65300	1.49197	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.64300	1.68100	2.31284	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.13100	0.12100	7.63359	0.00000	0.0000	375
26/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.73300	0.76300	4.09277	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.52700	0.49400	6.26186	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12900	0.13600	5.42636	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.40700	1.36600	2.91400	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.90200	10.94200	0.36691	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.90200	8.94200	0.44934	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.90200	6.94200	0.57954	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.90300	4.94300	0.81583	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.90900	2.94900	1.37504	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.93300	1.97200	2.01759	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.99200	1.02500	3.32661	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34500	0.31700	8.11594	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.24700	0.25900	4.85830	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.11500	1.07400	3.67713	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.05200	11.09200	0.36193	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.05200	9.09200	0.44189	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.05200	7.09200	0.56721	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.05300	5.09200	0.77182	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.05800	3.09700	1.27534	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.07900	2.11700	1.82780	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.12700	1.16200	3.10559	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
26/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27600	0.25400	7.97101	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.32800	0.34600	5.48780	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.97300	0.93300	4.11100	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.35200	10.39200	0.38640	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.35200	8.39200	0.47893	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.35200	6.39200	0.62972	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.35300	4.39300	0.91891	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.65400	1.61300	2.47884	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.40200	10.44200	0.38454	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.40200	8.44200	0.47608	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.40200	6.44200	0.62480	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.40300	4.44300	0.90847	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.41800	2.45600	1.57155	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.45300	1.49000	2.54646	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.17100	0.15700	8.18713	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.57300	0.59900	4.53752	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.67400	0.63800	5.34125	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07600	0.08000	5.26316	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.60400	1.56400	2.49377	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.45200	10.49200	0.38270	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.45200	8.49200	0.47326	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.45200	6.49200	0.61996	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.45300	4.49300	0.89827	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.55500	1.51400	2.63666	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.90400	0.93600	3.53982	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.10200	0.09400	7.84314	0.00000	0.0000	60
26/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.25700	0.23700	7.78210	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
26/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.35900	0.37900	5.57103	0.00000	0.0000	750
26/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.40000	0.37000	7.50000	0.00000	0.0000	0
26/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.20200	0.21200	4.95050	0.00000	0.0000	1,125
26/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.63330	9.58830	0.46713	0.00000	0.0000	8,620
26/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.35300	0.33300	5.66572	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.52000	0.54500	4.80769	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33700	0.31800	5.63798	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.55400	0.58000	4.69314	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.37000	0.34900	5.67568	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.48700	0.51100	4.92813	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34500	0.36100	4.63768	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47800	0.44900	6.06695	0.00000	0.0000	10,429
26/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.97200	1.00700	3.60082	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.20500	0.19500	4.87805	0.00000	0.0000	14,937
26/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.05500	1.09200	3.50711	0.00000	0.0000	0
26/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.18800	0.18000	4.25532	0.00000	0.0000	4,508
26/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.49720	6.49840	0.01847	0.00000	0.0000	14,491
26/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.40800	0.40700	0.24510	0.00000	0.0000	0
26/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.52050	6.52260	0.03221	0.00000	0.0000	9,855
26/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
26/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.44200	0.43500	1.58371	0.00000	0.0000	0
26/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.48400	0.47800	1.23967	0.00000	0.0000	0
26/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	200
26/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.54510	6.54460	0.00764	6.53600	6.5360	321
26/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.19100	0.18800	1.57068	0.00000	0.0000	0
26/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.34600	0.34300	0.86705	0.00000	0.0000	0
26/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	0
26/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.38200	0.37900	0.78534	0.00000	0.0000	0
26/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20600	0.20300	1.45631	0.00000	0.0000	0
26/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.31100	0.30800	0.96463	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.95650	6.94620	0.14806	0.00000	0.0000	70
26/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.54800	0.55700	1.64234	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.04810	7.03660	0.16316	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.68700	0.69400	1.01892	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.73300	0.74000	0.95498	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
26/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.64200	0.64800	0.93458	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.19480	7.14300	0.71996	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.23100	0.18500	19.91342	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.19300	0.14900	22.79793	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
26/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.27200	0.22400	17.64706	0.00000	0.0000	0
26/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.31060	7.25570	0.75096	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.40100	0.36300	9.47631	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14000	0.15700	12.14286	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.37000	0.33200	10.27027	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15900	0.17600	10.69182	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.43400	0.39400	9.21659	0.00000	0.0000	0
26/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12300	0.13800	12.19512	0.00000	0.0000	0

**Future Open Interest**

**456,223**

**Option Open Interest**

**569,166**

**Total**

**1,025,389**