



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 30/08/2010

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
30/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.35380	7.34400	0.13326	7.34500	7.3205	250,002
30/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.49600	8.50600	0.11770	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.49600	6.50600	0.15394	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.49600	4.50600	0.22242	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.49600	2.50600	0.40064	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.50700	0.49600	2.16963	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.50400	1.49400	0.66489	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.50400	2.49400	0.39936	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.50400	3.49400	0.28539	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.44600	8.45600	0.11840	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.44600	6.45600	0.15513	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.44600	4.45600	0.22492	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.44600	2.45600	0.40883	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	2,000
30/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.45600	0.46200	1.31579	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.55600	0.54500	1.97842	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.55400	1.54400	0.64350	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.55400	2.54400	0.39154	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.55400	3.54400	0.28137	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
30/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	669
30/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.50400	0.51000	1.19048	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.54600	8.55600	0.11701	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.54600	6.55600	0.15277	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.54600	4.55600	0.21997	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.54600	2.55600	0.39277	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	2,771
30/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.55200	0.55900	1.26812	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.45900	0.44700	2.61438	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.45400	1.44400	0.68776	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.45400	2.44400	0.40750	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.45400	3.44400	0.28952	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.59600	8.60600	0.11633	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.59600	6.60600	0.15161	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.59600	4.60600	0.21758	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.59600	2.60600	0.38521	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	100
30/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.60100	0.60900	1.33111	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.41100	0.39900	2.91971	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.40400	1.39400	0.71225	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.40400	2.39400	0.41597	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.40400	3.39400	0.29377	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.69600	8.70600	0.11500	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.69600	6.70600	0.14934	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.69600	4.70600	0.21295	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
30/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.69600	2.70600	0.37092	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.69900	0.70800	1.28755	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.31800	0.30500	4.08805	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.30400	1.29400	0.76687	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.30400	2.29400	0.43403	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.30400	3.29400	0.30266	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.74600	8.75600	0.11434	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.74600	6.75600	0.14824	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.74600	4.75600	0.21070	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.74600	2.75600	0.36417	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.74800	0.75700	1.20321	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.27400	0.26000	5.10949	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.25400	1.24400	0.79745	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.25400	2.24400	0.44366	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.25400	3.24400	0.30731	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.79600	8.80600	0.11369	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.79600	6.80600	0.14715	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.79600	4.80600	0.20851	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.79600	2.80600	0.35765	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.79800	0.80700	1.12782	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.23200	0.21700	6.46552	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.20400	1.19400	0.83056	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.20400	2.19400	0.45372	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
30/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.20400	3.19400	0.31211	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.94600	8.95600	0.11178	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.94600	6.95600	0.14397	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.94600	4.95600	0.20218	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.94600	2.95600	0.33944	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.12200	0.10600	13.11475	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	100
30/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.05400	1.04400	0.94877	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.05400	2.04400	0.48685	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.05400	3.04400	0.32744	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.89600	8.90600	0.11241	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.89600	6.90600	0.14501	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.89600	4.90600	0.20425	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.89600	2.90600	0.34530	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	55,000
30/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.89700	0.90700	1.11483	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.15600	0.14000	10.25641	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.10400	1.09400	0.90580	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.10400	2.09400	0.47529	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.10400	3.09400	0.32216	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.04600	9.05600	0.11055	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.04600	7.05600	0.14192	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.04600	5.05600	0.19818	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.04600	3.05600	0.32830	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
30/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	585
30/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.04700	1.05600	0.85960	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.07300	0.05900	19.17808	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.95400	0.94400	1.04822	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.95400	1.94400	0.51177	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.95400	2.94400	0.33852	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
30/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.94700	0.95600	0.95037	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.34600	8.35600	0.11982	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.34600	6.35600	0.15758	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.34600	4.35600	0.23010	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.34600	2.35600	0.42626	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.36200	0.36600	1.10497	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.65500	0.64500	1.52672	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.65400	1.64400	0.60459	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.65400	2.64400	0.37679	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.65400	3.64400	0.27367	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.39600	8.40600	0.11910	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.39600	6.40600	0.15635	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.39600	4.40600	0.22748	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.39600	2.40600	0.41736	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	1,200
30/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.40900	0.41400	1.22249	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.60500	0.59500	1.65289	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.60400	1.59400	0.62344	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.60400	2.59400	0.38402	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
30/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.60400	3.59400	0.27747	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.64600	8.65600	0.11566	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.64600	6.65600	0.15047	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.64600	4.65600	0.21524	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.64600	2.65600	0.37793	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	20,500
30/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.65000	0.65800	1.23077	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.36400	0.35100	3.57143	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.35400	1.34400	0.73855	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.35400	2.34400	0.42481	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.35400	3.34400	0.29815	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.84600	8.85600	0.11305	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.84600	6.85600	0.14607	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.84600	4.85600	0.20636	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.84600	2.85600	0.35137	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.84800	0.85700	1.06132	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.19200	0.17700	7.81250	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	15,000
30/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.15400	1.14400	0.86655	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.15400	2.14400	0.46425	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.15400	3.14400	0.31706	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.99600	9.00600	0.11116	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.99600	7.00600	0.14294	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.99600	5.00600	0.20016	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
30/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.99600	3.00600	0.33378	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,000
30/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.99700	1.00600	0.90271	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.09300	0.07800	16.12903	0.00000	0.0000	1,500
30/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	100
30/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.00400	0.99400	0.99602	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.00400	1.99400	0.49900	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.00400	2.99400	0.33289	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.94600	1.95600	0.51387	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.79600	1.80600	0.55679	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.19600	1.20600	0.83612	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
30/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.34600	1.35600	0.74294	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
30/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.74600	1.75600	0.57274	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
30/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.64600	1.65600	0.60753	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
30/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.24600	1.25600	0.80257	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.27300	0.27400	0.36630	0.00000	0.0000	100
30/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	100
30/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.31700	0.32000	0.94637	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.14700	1.15600	0.78466	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
30/08/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	0
30/08/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.19100	0.18900	1.04712	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.46250	7.45230	0.13668	7.45170	7.4370	93,848
30/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.48800	8.49800	0.11781	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.48800	6.49800	0.15413	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.48800	4.49800	0.22282	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.49600	2.50400	0.32051	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.11300	0.10300	8.84956	0.00000	0.0000	1,000
30/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.60100	0.60100	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
30/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.57400	0.56300	1.91638	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.51500	1.50500	0.66007	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.51300	2.50200	0.43772	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.51300	3.50200	0.31312	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.13600	1.14000	0.35211	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.53800	8.54800	0.11712	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.53800	6.54800	0.15295	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.53800	4.54800	0.22036	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	300
30/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.54500	2.55400	0.35363	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.53500	0.52300	2.24299	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.46500	1.45500	0.68259	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.46300	2.45200	0.44661	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.46300	3.45200	0.31764	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.58800	8.59800	0.11644	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.58800	6.59800	0.15179	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.58800	4.59800	0.21796	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.59400	2.60300	0.34695	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.09700	0.08800	9.27835	0.00000	0.0000	16,000
30/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.68500	0.68600	0.14599	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.49700	0.48600	2.21328	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.41500	1.40500	0.70671	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.41300	2.40200	0.45586	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.41300	3.40200	0.32230	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / 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
30/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.63800	8.64800	0.11577	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.63800	6.64800	0.15065	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.63800	4.64800	0.21561	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.64400	2.65300	0.34039	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09000	0.08100	10.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.72800	0.72900	0.13736	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.46100	0.44900	2.60304	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.36600	1.35500	0.80527	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.36300	2.35200	0.46551	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.36300	3.35200	0.32709	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.10500	0.09500	9.52381	0.00000	0.0000	27,690
30/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.64300	0.64300	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.68800	8.69800	0.11510	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.68800	6.69800	0.14952	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.68800	4.69800	0.21331	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.69300	2.70200	0.33420	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	4,400
30/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.77100	0.77300	0.25940	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.42700	0.41400	3.04450	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.11500	0.11200	2.60870	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.31600	1.30600	0.75988	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.31300	2.30300	0.43234	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.31300	3.30200	0.33203	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.73800	8.74800	0.11444	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.73800	6.74800	0.14841	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.73800	4.74800	0.21106	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.74300	2.75200	0.32811	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
30/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07800	0.07000	10.25641	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.81600	0.81800	0.24510	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.39400	0.38100	3.29949	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.26700	1.25600	0.86819	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.26300	2.25300	0.44189	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.26300	3.25200	0.33711	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.78800	8.79800	0.11379	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.78800	6.79800	0.14732	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.78800	4.79800	0.20886	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.79200	2.80200	0.35817	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	4,000
30/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.86000	0.86300	0.34884	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.36200	0.35000	3.31492	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.15000	0.14800	1.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.21700	1.20700	0.82169	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.21300	2.20300	0.45188	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.21300	3.20200	0.34236	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.98800	8.99800	0.11126	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.98800	6.99800	0.14310	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.98800	4.99800	0.20048	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.99100	3.00000	0.30090	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.04300	1.04700	0.38351	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.25300	0.24000	5.13834	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.24100	0.23800	1.24481	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.02000	1.01000	0.98039	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.01300	2.00300	0.49677	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.01300	3.00200	0.36508	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
30/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.93800	8.94800	0.11188	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.93800	6.94800	0.14413	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.93800	4.94800	0.20251	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.94100	2.95100	0.34002	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.99700	1.00000	0.30090	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.27800	0.26500	4.67626	0.00000	0.0000	7,307
30/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.21600	0.21300	1.38889	0.00000	0.0000	48,000
30/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.06900	1.05900	0.93545	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.06300	2.05300	0.48473	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.06300	3.05200	0.35913	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	3,185
30/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.18300	1.18800	0.42265	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.03800	9.04800	0.11064	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.03800	7.04800	0.14209	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.03800	5.04800	0.19849	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.04100	3.05000	0.29596	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.08900	1.09300	0.36731	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.23300	0.22000	5.57940	0.00000	0.0000	33,300
30/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.27100	0.26800	1.10701	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.97200	0.96200	1.02881	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.96300	1.95300	0.50942	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.96300	2.95200	0.37125	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.90500	0.90800	0.33149	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.38800	8.39800	0.11922	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.38800	6.39800	0.15654	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
30/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.38800	4.39800	0.22789	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.39700	2.40600	0.37547	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.13200	0.12200	7.57576	0.00000	0.0000	14,644
30/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.52000	0.52000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.65600	0.64500	1.67683	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.61400	1.60400	0.61958	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.61300	2.60200	0.42097	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.61300	3.60200	0.30446	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.43800	8.44800	0.11851	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.43800	6.44800	0.15533	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.43800	4.44800	0.22533	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.44600	2.45500	0.36795	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	30,000
30/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.56000	0.56000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.61400	0.60300	1.79153	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.56500	1.55400	0.70288	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.56300	2.55200	0.42918	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.56300	3.55200	0.30873	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.83800	8.84800	0.11315	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.83800	6.84800	0.14624	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.83800	4.84800	0.20670	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.84200	2.85100	0.31668	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.33200	0.32000	3.61446	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.17000	0.16800	1.17647	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.16800	1.15700	0.94178	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.16300	2.15300	0.46232	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
30/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.16300	3.15200	0.34777	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.88800	8.89800	0.11251	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.88800	6.89800	0.14518	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.88800	4.89800	0.20458	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.89200	2.90100	0.31120	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.95100	0.95400	0.31546	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.30400	0.29100	4.27632	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.19200	0.18900	1.56250	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.11800	1.10800	0.89445	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.11300	2.10300	0.47326	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.11300	3.10200	0.35336	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.58800	7.59800	0.13179	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.58800	5.59800	0.17895	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.58900	3.59900	0.27863	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.61500	1.62100	0.37152	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.41300	4.40200	0.24926	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.66400	1.67000	0.36058	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	500
30/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.05500	2.06200	0.34063	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.76100	1.76800	0.39750	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.10400	2.11100	0.33270	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.14300	0.13200	7.69231	0.00000	0.0000	500
30/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.48100	0.48000	0.20790	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.47000	1.47500	0.34014	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	30,000
30/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.33600	0.33400	0.59524	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.19800	0.18600	6.06061	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
30/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.37300	1.37900	0.43700	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	15,000
30/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.16800	0.15700	6.54762	0.00000	0.0000	1,000
30/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.40600	0.40500	0.24631	0.00000	0.0000	500
30/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.56600	1.57300	0.44700	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	20,000
30/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.30200	0.30000	0.66225	0.00000	0.0000	0
30/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.21400	0.20200	5.60748	0.00000	0.0000	4,000
30/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.56700	7.55700	0.13215	7.55400	7.5540	10,557
30/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.21600	0.20900	3.24074	0.00000	0.0000	33,350
30/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.64900	0.65200	0.46225	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.20500	0.19900	2.92683	0.00000	0.0000	340
30/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.68800	0.69200	0.58140	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22800	0.22100	3.07018	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.61100	0.61400	0.49100	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.06500	1.07000	0.46948	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13200	0.12700	3.78788	0.00000	0.0000	30,000
30/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.96100	2.96800	0.23641	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	30,000
30/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.21500	0.21500	0.00000	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.48200	0.47200	2.07469	0.00000	0.0000	33,350
30/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.97800	0.98200	0.40900	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14500	0.13900	4.13793	0.00000	0.0000	3,000
30/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.30900	0.31100	0.64725	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.37600	0.36800	2.12766	0.00000	0.0000	12,000
30/08/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.33600	0.33800	0.59524	0.00000	0.0000	0
30/08/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.35300	0.34500	2.26629	0.00000	0.0000	371
30/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.67150	7.66160	0.12905	0.00000	0.0000	2,975
30/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.53200	0.52700	0.93985	0.00000	0.0000	0
30/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.31100	0.31500	1.28617	0.00000	0.0000	0
30/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.50700	0.50200	0.98619	0.00000	0.0000	0
30/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.33600	0.34000	1.19048	0.00000	0.0000	0
30/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.55800	0.55300	0.89606	0.00000	0.0000	0
30/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.28700	0.29100	1.39373	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.38230	11.36890	0.11773	0.00000	0.0000	22,371
30/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.41900	1.43200	0.91614	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.32000	1.33200	0.90909	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.36900	1.38200	0.94960	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.63100	0.64000	1.42631	0.00000	0.0000	0
30/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
30/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.54390	11.53000	0.12041	0.00000	0.0000	13,025
30/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.25100	0.24000	4.38247	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
30/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.60700	0.61000	0.49423	0.00000	0.0000	0
30/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57200	0.57400	0.34965	0.00000	0.0000	0
30/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.26600	0.25400	4.51128	0.00000	0.0000	50
30/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.69880	11.68500	0.11796	0.00000	0.0000	533
30/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.48000	0.47000	2.08333	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58100	0.58500	0.68847	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.46200	0.45300	1.94805	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61300	0.61800	0.81566	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.49900	0.48900	2.00401	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55000	0.55400	0.72727	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.38800	0.39100	0.77320	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.63700	0.62600	1.72684	0.00000	0.0000	870
30/08/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.12800	1.13400	0.53191	0.00000	0.0000	0
30/08/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	870
30/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08680	0.08670	0.11521	0.00000	0.0000	313
30/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00426	0.00414	2.81690	0.00000	0.0000	0
30/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00036	0.00034	5.55556	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08800	0.08800	0.00000	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00464	0.00458	1.29310	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00264	0.00258	2.27273	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00161	0.00154	4.34783	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00961	0.00954	0.72841	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01224	0.01223	0.08170	0.00000	0.0000	0
30/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00024	0.00023	4.16667	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.34800	9.32050	0.29418	9.30300	9.3030	20,187
30/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.31700	2.34400	1.16530	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.85400	0.88100	3.16159	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.15300	1.18100	2.42845	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,530
30/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.65700	0.68300	3.95738	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	2,000
30/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.46400	0.48800	5.17241	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	750
30/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.12500	0.09800	21.60000	0.00000	0.0000	0
30/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	1,500
30/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.48430	9.45610	0.29733	9.46700	9.4488	8,477
30/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.71600	10.74400	0.26129	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.71600	8.74400	0.32125	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.71600	6.74400	0.41691	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
30/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.71700	4.74400	0.57240	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.72400	2.75100	0.99119	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.74900	1.77400	1.42939	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.81700	0.83700	2.44798	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.43600	0.41200	5.50459	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.15200	0.15600	2.63158	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.29300	1.26400	2.24285	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.57600	2.60300	1.04814	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.76600	10.79400	0.26008	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.76600	8.79400	0.31942	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.76600	6.79400	0.41383	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.76700	4.79400	0.56639	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.77400	2.80100	0.97332	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.79700	1.82300	1.44686	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.86000	0.88100	2.44186	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.40500	0.38200	5.67901	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.17100	0.17600	2.92398	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.24400	1.21500	2.33119	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.46600	11.49400	0.24420	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.46600	9.49400	0.29580	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.46600	7.49400	0.37503	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.46600	5.49400	0.51226	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.46800	3.49600	0.80738	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.47800	2.50500	1.08959	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.50800	1.53200	1.59151	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
30/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.14200	0.13200	7.04225	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.60800	0.62600	2.96053	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.61300	0.58700	4.24144	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.36600	11.39400	0.24635	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.36600	9.39400	0.29895	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.36600	7.39400	0.38012	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.36600	5.39400	0.52180	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.36900	3.39600	0.80142	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.38000	2.40700	1.13445	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.41200	1.43700	1.77054	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	750
30/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.52900	0.54600	3.21361	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.69200	0.66600	3.75723	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.51600	10.54400	0.26626	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.51600	8.54400	0.32879	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.51600	6.54400	0.42971	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.51700	4.54500	0.61988	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.52700	2.55400	1.06846	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.55600	1.58000	1.54242	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.13200	0.12300	6.81818	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.64800	0.66700	2.93210	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.57500	0.54900	4.52174	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.49000	1.46200	1.87919	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.61600	10.64400	0.26375	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.61600	8.64400	0.32498	0.00000	0.0000	0
30/08/2010	€ / 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
30/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.61600	6.64400	0.42322	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.61700	4.64500	0.60645	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.62600	2.65200	0.99010	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.65200	1.67700	1.51332	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.11500	0.10700	6.95652	0.00000	0.0000	375
30/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.73100	0.75100	2.73598	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.50300	0.47800	4.97018	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.11900	0.12200	2.52101	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.39200	1.36300	2.08333	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.91600	10.94400	0.25650	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.91600	8.94400	0.31404	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.91600	6.94400	0.40486	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.91600	4.94400	0.56957	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.92200	2.94900	0.92402	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.94300	1.96900	1.33814	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.99400	1.01600	2.21328	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32000	0.29900	6.56250	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.23600	0.24300	2.96610	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.09800	1.06800	2.73224	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.06600	11.09400	0.25303	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.06600	9.09400	0.30885	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.06600	7.09400	0.39626	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.06600	5.09400	0.55270	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.07100	3.09800	0.87919	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.08900	2.11400	1.19674	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.13100	1.15400	2.03360	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
30/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25200	0.23600	6.34921	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.31800	0.33000	3.77358	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.95400	0.92700	2.83019	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.36600	10.39400	0.27011	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.36600	8.39400	0.33469	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.36600	6.39400	0.43984	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.36700	4.39500	0.64117	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.63900	1.61000	1.76937	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.41600	10.44400	0.26882	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.41600	8.44400	0.33270	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.41600	6.44400	0.43641	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.41700	4.44500	0.63391	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.42900	2.45600	1.11157	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.46000	1.48400	1.64384	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.15200	0.14100	7.23684	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.56800	0.58500	2.99296	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.65200	0.62600	3.98773	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.58900	1.56100	1.76211	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.46600	10.49400	0.26753	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.46600	8.49400	0.33073	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.46600	6.49400	0.43303	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.46700	4.49500	0.62682	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.54000	1.51100	1.88312	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.90500	0.92600	2.32044	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	60
30/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23400	0.21900	6.41026	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
30/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.35000	0.36300	3.71429	0.00000	0.0000	750
30/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.37500	0.35300	5.86667	0.00000	0.0000	0
30/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.19100	0.19700	3.14136	0.00000	0.0000	1,125
30/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.61470	9.58590	0.29954	0.00000	0.0000	8,620
30/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.32500	0.31100	4.30769	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.51000	0.52500	2.94118	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31000	0.29600	4.51613	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.54500	0.56000	2.75229	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.34100	0.32600	4.39883	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.47600	0.49000	2.94118	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.33000	0.34000	3.03030	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.44500	0.42600	4.26966	0.00000	0.0000	10,429
30/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.97200	0.99100	1.95473	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.18700	0.17700	5.34759	0.00000	0.0000	14,937
30/08/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.05700	1.07700	1.89215	0.00000	0.0000	0
30/08/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.17200	0.16300	5.23256	0.00000	0.0000	4,508
30/08/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.55980	6.57510	0.23324	0.00000	0.0000	14,491
30/08/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
30/08/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.34500	0.33100	4.05797	0.00000	0.0000	0
30/08/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.58430	6.59950	0.23085	0.00000	0.0000	9,855
30/08/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08900	0.09700	8.98876	0.00000	0.0000	0
30/08/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.40500	0.39800	1.72840	0.00000	0.0000	0
30/08/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.44700	0.43900	1.78971	0.00000	0.0000	0
30/08/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08100	0.08800	8.64198	0.00000	0.0000	200
30/08/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.60610	6.62140	0.23160	0.00000	0.0000	501
30/08/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22000	0.23400	6.36364	0.00000	0.0000	0
30/08/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.31400	0.31300	0.31847	0.00000	0.0000	0
30/08/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20400	0.21800	6.86275	0.00000	0.0000	0
30/08/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.34800	0.34700	0.28736	0.00000	0.0000	0
30/08/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23700	0.25100	5.90717	0.00000	0.0000	0
30/08/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.28100	0.28000	0.35587	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.93140	6.96170	0.43714	0.00000	0.0000	70
30/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.57100	0.53900	5.60420	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.02210	7.05240	0.43149	0.00000	0.0000	350
30/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.71000	0.67900	4.36620	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.75600	0.72500	4.10053	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
30/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.66400	0.63300	4.66867	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.15180	7.17130	0.27266	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.18500	0.19400	4.86486	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03300	0.02300	30.30303	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.14800	0.15500	4.72973	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
30/08/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04600	0.03400	26.08696	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.22600	0.23600	4.42478	0.00000	0.0000	0
30/08/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02400	0.01500	37.50000	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.26510	7.28290	0.24501	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.36000	0.36900	2.50000	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14500	0.13600	6.20690	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.32900	0.33700	2.43161	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16400	0.15400	6.09756	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.39200	0.40200	2.55102	0.00000	0.0000	0
30/08/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0

**Future Open Interest**

**456,175**

**Option Open Interest**

**569,666**

**Total**

**1,025,841**