



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/09/2010

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
27/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.14620	7.09350	0.73745	7.11000	7.0657	326,866
27/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.80400	8.85700	0.60200	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.80400	6.85700	0.77895	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.80400	4.85700	1.10325	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.80500	2.85800	1.88948	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	1,000
27/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.83600	0.88000	5.26316	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.30400	0.26200	13.81579	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10800	0.11900	10.18519	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.19800	1.14600	4.34057	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.19600	2.14400	2.36794	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.19600	3.14400	1.62703	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.41500	1.46400	3.46290	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.85400	8.90700	0.59860	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.85400	6.90700	0.77327	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.85400	4.90700	1.09188	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	300
27/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.85500	2.90800	1.85639	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.27200	0.23200	14.70588	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12600	0.13900	10.31746	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.14900	1.09600	4.61271	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.14600	2.09400	2.42311	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
27/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.14600	3.09400	1.65289	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.90400	8.95700	0.59524	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.90400	6.95700	0.76767	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.90400	4.95700	1.08075	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.90500	2.95700	1.79002	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	16,000
27/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.93000	0.97600	4.94624	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.24100	0.20300	15.76763	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14500	0.16000	10.34483	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.09900	1.04600	4.82257	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.09600	2.04400	2.48092	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.09600	3.04400	1.67959	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.95400	9.00700	0.59191	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.95400	7.00700	0.76215	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.95400	5.00700	1.06984	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.95500	3.00700	1.75973	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.97800	1.02400	4.70348	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.21300	0.17600	17.37089	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16700	0.18300	9.58084	0.00000	0.0000	100
27/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.05000	0.99700	5.04762	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.04600	1.99400	2.54154	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.04600	2.99400	1.70716	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	27,690
27/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.88300	0.92800	5.09626	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.00400	9.05700	0.58863	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.00400	7.05700	0.75671	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
27/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.00400	5.05700	1.05915	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.00500	3.05700	1.73045	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	4,400
27/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.02600	1.07200	4.48343	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.18700	0.15600	16.57754	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.19100	0.21300	11.51832	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.00000	0.94800	5.20000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.99600	1.94400	2.60521	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.99600	2.94400	1.73565	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.05400	9.10700	0.58538	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.05400	7.10700	0.75135	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.05400	5.10700	1.04867	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.05500	3.10700	1.70213	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.07400	1.12100	4.37616	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.16700	0.13900	16.76647	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.22100	0.24600	11.31222	0.00000	0.0000	3,500
27/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.95100	0.89900	5.46793	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.94600	1.89400	2.67215	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.94600	2.89400	1.76511	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.10400	9.15700	0.58216	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.10400	7.15700	0.74606	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.10400	5.15700	1.03840	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.10500	3.15700	1.67472	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	4,000
27/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.12200	1.16900	4.18895	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.14900	0.12300	17.44966	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.25300	0.28000	10.67194	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.90300	0.85100	5.75858	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
27/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.89700	1.84400	2.79389	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.89600	2.84400	1.79558	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.30400	9.35700	0.56965	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.30400	7.35700	0.72563	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.30400	5.35700	0.99925	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.30400	3.35700	1.60412	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.31700	1.36600	3.72058	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.09500	0.07500	21.05263	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.39900	0.43200	8.27068	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.71300	0.66200	7.15288	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.69700	1.64400	3.12316	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.69600	2.64400	1.92878	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.25400	9.30700	0.57273	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.25400	7.30700	0.73063	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.25400	5.30700	1.00876	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.25400	3.30700	1.62876	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.26800	1.31600	3.78549	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.10600	0.08500	19.81132	0.00000	0.0000	7,407
27/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.36000	0.39200	8.88889	0.00000	0.0000	48,000
27/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.76000	0.70900	6.71053	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.74700	1.69400	3.03377	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.74600	2.69400	1.89366	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	3,185
27/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.46400	1.51400	3.41530	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.35400	9.40700	0.56660	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
27/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.35400	7.40700	0.72070	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.35400	5.40700	0.98991	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.35400	3.40700	1.58020	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.36600	1.41500	3.58712	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.08500	0.06700	21.17647	0.00000	0.0000	33,300
27/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.43900	0.47400	7.97267	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.66700	0.61700	7.49625	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.64700	1.59400	3.21797	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.64600	2.59400	1.96523	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.17000	1.21800	4.10256	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.70400	8.75700	0.60892	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.70400	6.75700	0.79057	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.70400	4.75700	1.12670	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.70500	2.75800	1.95933	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	14,644
27/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.74300	0.78600	5.78735	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.37500	0.33000	12.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07900	0.08700	10.12658	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.29800	1.24500	4.08320	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.29600	2.24400	2.26481	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.29600	3.24400	1.57767	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.75400	8.80700	0.60544	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.75400	6.80700	0.78472	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.75400	4.80700	1.11485	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.75500	2.80800	1.92377	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.03500	0.02600	25.71429	0.00000	0.0000	30,000

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
27/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.78900	0.83300	5.57668	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.33900	0.29500	12.97935	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09300	0.10200	9.67742	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.24800	1.19500	4.24679	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.24600	2.19400	2.31523	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.24600	3.19400	1.60197	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.15400	9.20700	0.57898	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.15400	7.20700	0.74084	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.15400	5.20700	1.02833	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.15400	3.20700	1.68041	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.13300	0.10900	18.04511	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.28700	0.31600	10.10453	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.85500	0.80300	6.08187	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.84700	1.79400	2.86952	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.84600	2.79400	1.82713	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.20400	9.25700	0.57584	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.20400	7.25700	0.73570	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.20400	5.25700	1.01845	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.20400	3.25700	1.65418	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.21900	1.26700	3.93765	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.11900	0.09600	19.32773	0.00000	0.0000	2,040
27/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.32300	0.35300	9.28793	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.80700	0.75600	6.31970	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.79700	1.74400	2.94936	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.79600	2.74400	1.85980	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.90400	7.95700	0.67055	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
27/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.90400	5.95700	0.89770	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.90400	3.95700	1.35758	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.90900	1.96000	2.67156	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.09600	4.04400	1.26953	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.95900	2.01000	2.60337	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	500
27/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.35600	2.40800	2.20713	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.05800	2.10900	2.47813	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.40600	2.45800	2.16126	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	2,423
27/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.69800	0.74000	6.01719	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.76000	1.81100	2.89773	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	30,000
27/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.52200	0.55900	7.08812	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.06800	0.05200	23.52941	0.00000	0.0000	15,000
27/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.66100	1.71200	3.07044	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	15,000
27/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.05400	0.04100	24.07407	0.00000	0.0000	1,000
27/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.60800	0.64800	6.57895	0.00000	0.0000	500
27/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.86000	1.91000	2.68817	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	20,000
27/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.48000	0.51600	7.50000	0.00000	0.0000	0
27/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.07600	0.05900	22.36842	0.00000	0.0000	4,000
27/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.24580	7.19230	0.73836	7.20000	7.1700	36,384
27/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.10800	0.09400	12.96296	0.00000	0.0000	33,350
27/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.86200	0.90200	4.64037	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.10200	0.08900	12.74510	0.00000	0.0000	340
27/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.90600	0.94700	4.52539	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.11500	0.10000	13.04348	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.81900	0.85800	4.76190	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.31600	1.36200	3.49544	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	30,000
27/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.25900	3.31200	1.62627	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	30,000
27/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32300	0.34700	7.43034	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.26900	0.23900	11.15242	0.00000	0.0000	33,350
27/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.22300	1.26800	3.67948	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	3,000

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
27/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.45900	0.48900	6.53595	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.20500	0.18100	11.70732	0.00000	0.0000	12,000
27/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.49500	0.52700	6.46465	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.19100	0.16900	11.51832	0.00000	0.0000	371
27/09/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.53300	0.56600	6.19137	0.00000	0.0000	0
27/09/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.17900	0.15800	11.73184	0.00000	0.0000	500
27/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.34550	7.29000	0.75556	7.27950	7.2750	13,655
27/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.32800	0.30000	8.53659	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.43300	0.46000	6.23557	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.31100	0.28400	8.68167	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.46600	0.49400	6.00858	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.34500	0.31600	8.40580	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.40000	0.42600	6.50000	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.75500	0.70800	6.22517	0.00000	0.0000	0
27/09/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
27/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.22570	11.22850	0.02494	11.23700	11.2370	21,645
27/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
27/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.77000	0.76400	0.77922	0.00000	0.0000	0
27/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.72700	0.72200	0.68776	0.00000	0.0000	0
27/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	50
27/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.37510	11.37750	0.02110	11.37200	11.3720	20,356
27/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.28400	0.28100	1.05634	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.70900	0.70400	0.70522	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.27100	0.26800	1.10701	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.74600	0.74100	0.67024	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.29800	0.29400	1.34228	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67300	0.66700	0.89153	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.47100	0.46600	1.06157	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.39600	0.39300	0.75758	0.00000	0.0000	870
27/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.31900	1.31400	0.37908	0.00000	0.0000	0
27/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	870
27/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.52350	11.52390	0.00347	0.00000	0.0000	1,502
27/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.42700	0.42400	0.70258	0.00000	0.0000	0
27/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.75400	0.75000	0.53050	0.00000	0.0000	0
27/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.41100	0.40800	0.72993	0.00000	0.0000	0
27/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.78800	0.78400	0.50761	0.00000	0.0000	0
27/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.44300	0.44000	0.67720	0.00000	0.0000	0
27/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.72000	0.71600	0.55556	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08480	0.08430	0.58962	0.00000	0.0000	141
27/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00256	0.00230	10.15625	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00376	0.00400	6.38298	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00061	0.00052	14.75410	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01181	0.01222	3.47163	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00915	0.00867	5.24590	0.00000	0.0000	0
27/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00035	0.00037	5.71429	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
27/09/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08610	0.08560	0.58072	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00429	0.00403	6.06061	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00519	0.00543	4.62428	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00182	0.00169	7.14286	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01272	0.01309	2.90881	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01007	0.00963	4.36941	0.00000	0.0000	0
27/09/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00097	0.00103	6.18557	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.52260	9.55720	0.36335	9.54050	9.5285	14,648
27/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.67700	10.64300	0.31844	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.67700	8.64300	0.39184	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.67700	6.64300	0.50921	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.67700	4.64300	0.72696	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.68000	2.64400	1.34328	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.69000	1.65100	2.30769	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.74200	0.70000	5.66038	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.42400	0.44300	4.48113	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.10100	0.08600	14.85149	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.32700	1.36000	2.48681	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.53000	2.49500	1.38340	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.72700	10.69300	0.31696	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.72700	8.69300	0.38960	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.72700	6.69300	0.50543	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.72700	4.69300	0.71927	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.72900	2.69400	1.28252	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.73900	1.70000	2.24267	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.78600	0.74400	5.34351	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.38900	0.40700	4.62725	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.11600	0.10000	13.79310	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.27700	1.31100	2.66249	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
27/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.42700	11.39300	0.29754	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.42700	9.39300	0.36067	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.42700	7.39300	0.45779	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.42700	5.39300	0.62650	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.42800	3.39300	1.02100	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.43100	2.39500	1.48087	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.44600	1.40500	2.83541	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.53000	0.49000	7.54717	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.62000	0.64500	4.03226	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.32700	11.29300	0.30017	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.32700	9.29300	0.36453	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.32700	7.29300	0.46404	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.32700	5.29300	0.63826	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.32800	3.29400	1.02163	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.33200	2.29600	1.54374	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.34900	1.30800	3.03929	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12400	0.12000	3.22581	0.00000	0.0000	750
27/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.45100	0.41300	8.42572	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.70600	0.73400	3.96601	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.47700	10.44300	0.32452	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.47700	8.44300	0.40109	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.47700	6.44300	0.52493	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.47700	4.44300	0.75944	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
27/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.48100	2.44500	1.45103	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.49500	1.45400	2.74247	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.57100	0.53100	7.00525	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.57800	0.60300	4.32526	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05500	0.04600	16.36364	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.52500	1.55900	2.22951	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.57700	10.54300	0.32145	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.57700	8.54300	0.39641	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.57700	6.54300	0.51695	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.57700	4.54300	0.74284	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.58000	2.54500	1.35659	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.59200	1.55200	2.51256	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	375
27/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.65500	0.61400	6.25954	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.49900	0.52000	4.20842	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.07600	0.06300	17.10526	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.42600	1.46000	2.38429	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.87700	10.84300	0.31259	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.87700	8.84300	0.38301	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.87700	6.84300	0.49440	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.87700	4.84300	0.69715	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.87900	2.84400	1.21570	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.88700	1.84900	2.01378	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.92300	0.88100	4.55038	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.29300	0.30700	4.77816	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17000	0.15000	11.76471	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.12900	1.16300	3.01151	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
27/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.02700	10.99300	0.30833	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.02700	8.99300	0.37665	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.02700	6.99300	0.48385	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.02700	4.99300	0.67635	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.02800	2.99400	1.12285	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.03500	1.99700	1.86732	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.06200	1.02100	3.86064	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.21700	0.22200	2.30415	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24400	0.21500	11.88525	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.98300	1.01500	3.25534	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.32700	10.29300	0.32923	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.32700	8.29300	0.40831	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.32700	6.29300	0.53738	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.32700	4.29300	0.78576	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.67500	1.70900	2.02985	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.37700	10.34300	0.32765	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.37700	8.34300	0.40587	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.37700	6.34300	0.53317	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.37700	4.34300	0.77679	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.38100	2.34500	1.51197	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.39700	1.35700	2.86328	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11300	0.10800	4.42478	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.49000	0.45100	7.95918	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.66300	0.68900	3.92157	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04000	0.03200	20.00000	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
27/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.62500	1.65900	2.09231	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.42700	10.39300	0.32608	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.42700	8.39300	0.40347	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.42700	6.39300	0.52902	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.42700	4.39300	0.76801	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.57500	1.60900	2.15873	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.83100	0.78900	5.05415	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	60
27/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.19800	0.20100	1.51515	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.27500	0.24400	11.27273	0.00000	0.0000	750
27/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.35600	0.37200	4.49438	0.00000	0.0000	0
27/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.13300	0.11500	13.53383	0.00000	0.0000	1,125
27/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.65080	9.68540	0.35852	0.00000	0.0000	12,184
27/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.29400	0.29700	1.02041	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.44300	0.41200	6.99774	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.27700	0.28000	1.08303	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.47600	0.44500	6.51261	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.31100	0.31500	1.28617	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.41000	0.38000	7.31707	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.27400	0.25200	8.02920	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.42500	0.43700	2.82353	0.00000	0.0000	10,429
27/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.90100	0.86600	3.88457	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15200	0.15100	0.65789	0.00000	0.0000	14,937
27/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.98600	0.95100	3.54970	0.00000	0.0000	0
27/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13700	0.13600	0.72993	0.00000	0.0000	4,508
27/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.77800	9.81090	0.33647	0.00000	0.0000	5,820
27/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.43000	0.43600	1.39535	0.00000	0.0000	0
27/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.45200	0.42500	5.97345	0.00000	0.0000	0
27/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.41100	0.41700	1.45985	0.00000	0.0000	0
27/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.48300	0.45600	5.59006	0.00000	0.0000	0
27/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.45000	0.46000	2.22222	0.00000	0.0000	0
27/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.42200	0.39900	5.45024	0.00000	0.0000	0
27/09/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.73510	6.75800	0.34001	0.00000	0.0000	14,957
27/09/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
27/09/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.24100	0.21900	9.12863	0.00000	0.0000	0
27/09/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.27900	0.25700	7.88530	0.00000	0.0000	0
27/09/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.06500	1.56250	0.00000	0.0000	200
27/09/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.74970	6.77220	0.33335	0.00000	0.0000	631
27/09/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24100	0.24100	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
27/09/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.19100	0.16900	11.51832	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21600	0.21400	0.92593	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.21600	0.19200	11.11111	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26800	0.26900	0.37313	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.16800	0.14700	12.50000	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.76220	6.78250	0.30020	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33400	0.32700	2.09581	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.22200	0.19500	12.16216	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30800	0.29900	2.92208	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.24600	0.21700	11.78862	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.36200	0.35600	1.65746	0.00000	0.0000	0
27/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.20000	0.17400	13.00000	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.89410	6.89920	0.07398	0.00000	0.0000	831
27/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.82000	0.81200	0.97561	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.86800	0.86000	0.92166	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
27/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.77200	0.76400	1.03627	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.97370	6.97860	0.07026	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17000	0.16700	1.76471	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.24600	0.23800	3.25203	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.15200	0.15000	1.31579	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.27800	0.27100	2.51799	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.19000	0.18700	1.57895	0.00000	0.0000	0
27/09/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21600	0.20800	3.70370	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.26200	7.21630	0.62930	7.21250	7.2120	150
27/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.32400	0.29100	10.18519	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11200	0.12500	11.60714	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.29100	0.26000	10.65292	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12900	0.14400	11.62791	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.35900	0.32500	9.47075	0.00000	0.0000	0
27/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09700	0.10900	12.37113	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.37060	7.32380	0.63496	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.35700	0.33300	6.72269	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23600	0.25900	9.74576	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.33100	0.30900	6.64653	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26000	0.28500	9.61538	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.38400	0.35900	6.51042	0.00000	0.0000	0
27/09/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21300	0.23500	10.32864	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
Future Open Interest										469,770
Option Open Interest										461,824
Total										931,594