



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/09/2010

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
30/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.05220	7.05960	0.10493	7.08150	7.0346	310,065
30/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.89800	8.89000	0.08991	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.89800	6.89000	0.11598	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.89800	4.89000	0.16333	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.89800	2.89000	0.27605	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	1,000
30/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.91300	0.90400	0.98576	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.23200	0.23300	0.43103	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13000	0.12300	5.38462	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.10500	1.11200	0.63348	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.10200	2.11000	0.38059	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.10200	3.11000	0.25790	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.50100	1.49300	0.53298	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.94800	8.94000	0.08941	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.94800	6.94000	0.11514	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.94800	4.94000	0.16168	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
30/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.94800	2.94000	0.27137	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.20300	0.20300	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.15100	0.14300	5.29801	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.05500	1.06200	0.66351	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.05200	2.06000	0.38986	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
30/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.05200	3.06000	0.26212	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.99800	8.99000	0.08891	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.99800	6.99000	0.11432	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.99800	4.99000	0.16006	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.99800	2.99000	0.26684	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	16,000
30/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.00900	1.00000	0.89197	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17500	0.17500	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.17300	0.16500	4.62428	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.00500	1.01300	0.79602	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.00200	2.01000	0.39960	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.00200	3.01000	0.26649	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.04800	9.04000	0.08842	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.04800	7.04000	0.11351	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.04800	5.04000	0.15848	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.04800	3.04000	0.26247	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.05800	1.04900	0.85066	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.15400	0.15400	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.20200	0.19400	3.96040	0.00000	0.0000	100
30/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.95600	0.96400	0.83682	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.95200	1.96000	0.40984	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.95200	2.96000	0.27100	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	27,690
30/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.96100	0.95200	0.93652	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.09800	9.09000	0.08793	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.09800	7.09000	0.11271	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
30/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.09800	5.09000	0.15692	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.09800	3.09000	0.25823	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	4,400
30/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.10700	1.09800	0.81301	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.13600	0.13500	0.73529	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.23400	0.22500	3.84615	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.90800	0.91500	0.77093	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.90200	1.91000	0.42061	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.90200	2.91000	0.27567	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.14800	9.14000	0.08745	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.14800	7.14000	0.11192	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.14800	5.14000	0.15540	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.14800	3.14000	0.25413	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.15500	1.14700	0.69264	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.11900	0.11800	0.84034	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.26700	0.25800	3.37079	0.00000	0.0000	3,500
30/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.85900	0.86600	0.81490	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.85200	1.86000	0.43197	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.85200	2.86000	0.28050	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.19800	9.19000	0.08698	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.19800	7.19000	0.11114	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.19800	5.19000	0.15391	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.19800	3.19000	0.25016	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	4,000
30/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.20500	1.19600	0.74689	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.30200	0.29300	2.98013	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.81100	0.81800	0.86313	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
30/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.80200	1.81000	0.44395	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.80200	2.81000	0.28551	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.39800	9.39000	0.08512	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.39800	7.39000	0.10814	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.39800	5.39000	0.14820	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.39800	3.39000	0.23543	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.40200	1.39400	0.57061	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.45800	0.44800	2.18341	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.62400	0.63000	0.96154	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.60300	1.61000	0.43668	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.60200	2.61000	0.30746	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.34800	9.34000	0.08558	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.34800	7.34000	0.10887	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.34800	5.34000	0.14959	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.34800	3.34000	0.23895	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.35200	1.34400	0.59172	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	7,407
30/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.41700	0.40700	2.39808	0.00000	0.0000	48,000
30/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.66900	0.67600	1.04634	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.65300	1.66000	0.42347	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.65200	2.66000	0.30166	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	3,185
30/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.55100	1.54200	0.58027	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.44800	9.44000	0.08467	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
30/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.44800	7.44000	0.10741	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.44800	5.44000	0.14684	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.44800	3.44000	0.23202	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.45100	1.44300	0.55134	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	33,300
30/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.50000	0.49000	2.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.57900	0.58400	0.86356	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.55300	1.56000	0.45074	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.55200	2.56000	0.31348	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.25400	1.24500	0.71770	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.79800	8.79000	0.09093	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.79800	6.79000	0.11768	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.79800	4.79000	0.16674	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.79800	2.79000	0.28592	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	14,644
30/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.81700	0.80800	1.10159	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.29700	0.30000	1.01010	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09500	0.09000	5.26316	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.20400	1.21100	0.58140	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.20200	2.21000	0.36331	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.20200	3.21000	0.24984	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.84800	8.84000	0.09042	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.84800	6.84000	0.11682	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.84800	4.84000	0.16502	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.84800	2.84000	0.28090	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01700	0.01600	5.88235	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
30/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.86500	0.85600	1.04046	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.26400	0.26500	0.37879	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11200	0.10500	6.25000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.15400	1.16100	0.60659	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.15200	2.16000	0.37175	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.15200	3.16000	0.25381	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.24800	9.24000	0.08651	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.24800	7.24000	0.11038	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.24800	5.24000	0.15244	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.24800	3.24000	0.24631	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.09100	0.08900	2.19780	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.33900	0.32900	2.94985	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.76300	0.77000	0.91743	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.75300	1.76000	0.39932	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.75200	2.76000	0.29070	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.29800	9.29000	0.08604	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.29800	7.29000	0.10962	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.29800	5.29000	0.15100	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.29800	3.29000	0.24257	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.30300	1.29500	0.61397	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.07900	0.07700	2.53165	0.00000	0.0000	2,040
30/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.37700	0.36700	2.65252	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.71600	0.72300	0.97765	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.70300	1.71000	0.41104	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.70200	2.71000	0.29608	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.99800	7.99000	0.10003	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
30/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.99800	5.99000	0.13338	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.99800	3.99000	0.20010	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.99900	1.99100	0.40020	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.00200	4.01000	0.19990	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.04900	2.04100	0.39043	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
30/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.44800	2.44000	0.32680	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.14900	2.14100	0.37227	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.49800	2.49000	0.32026	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	2,423
30/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.77000	0.76100	1.16883	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.84900	1.84100	0.43267	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
30/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.58700	0.57800	1.53322	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	15,000
30/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.75000	1.74200	0.45714	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	15,000
30/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	1,000
30/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.67700	0.66800	1.32939	0.00000	0.0000	500
30/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.94900	1.94100	0.41047	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
30/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.54300	0.53400	1.65746	0.00000	0.0000	0
30/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	4,000
30/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.14980	7.15820	0.11749	7.18800	7.1680	36,468
30/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	33,350
30/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.93600	0.92700	0.96154	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	340
30/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.98100	0.97200	0.91743	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.09200	0.09000	2.17391	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.89200	0.88200	1.12108	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.40000	1.39000	0.71429	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	30,000
30/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.35300	3.34500	0.23859	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
30/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.37000	0.36400	1.62162	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22000	0.22200	0.90909	0.00000	0.0000	33,350
30/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.30500	1.29500	0.76628	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.05500	0.05300	3.63636	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
30/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.51600	0.50800	1.55039	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.16600	0.16600	0.00000	0.00000	0.0000	12,000
30/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.55500	0.54700	1.44144	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	371
30/09/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.59500	0.58600	1.51261	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.14500	0.14400	0.68966	0.00000	0.0000	500
30/09/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33700	0.33100	1.78042	0.00000	0.0000	0
30/09/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23700	0.23900	0.84388	0.00000	0.0000	7,500
30/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.24650	7.25630	0.13524	0.00000	0.0000	13,955
30/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.28300	0.28400	0.35336	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.48700	0.47800	1.84805	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.26800	0.26900	0.37313	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.52200	0.51300	1.72414	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.29800	0.30000	0.67114	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45200	0.44400	1.76991	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.67600	0.68300	1.03550	0.00000	0.0000	0
30/09/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13000	0.12700	2.30769	0.00000	0.0000	0
30/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.13340	11.12870	0.04222	11.21750	11.1360	21,519
30/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
30/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.83500	0.83500	0.00000	0.00000	0.0000	0
30/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.79100	0.79100	0.00000	0.00000	0.0000	0
30/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	50
30/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.28050	11.27700	0.03103	11.59400	11.3520	22,361
30/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.24100	0.23400	2.90456	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.76100	0.75700	0.52562	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.22900	0.22300	2.62009	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.79900	0.79600	0.37547	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.25300	0.24600	2.76680	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.72300	0.71900	0.55325	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.51100	0.50700	0.78278	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.34100	0.33400	2.05279	0.00000	0.0000	870
30/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.38900	1.38800	0.07199	0.00000	0.0000	0
30/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	870
30/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.42570	11.42380	0.01663	0.00000	0.0000	1,502
30/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.37800	0.37100	1.85185	0.00000	0.0000	0
30/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80200	0.79700	0.62344	0.00000	0.0000	0
30/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.36500	0.35700	2.19178	0.00000	0.0000	0
30/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.83900	0.83300	0.71514	0.00000	0.0000	0
30/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.39300	0.38500	2.03562	0.00000	0.0000	0
30/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76700	0.76100	0.78227	0.00000	0.0000	0
30/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08430	0.08460	0.35587	0.00000	0.0000	141
30/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00226	0.00234	3.53982	0.00000	0.0000	0
30/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00396	0.00374	5.55556	0.00000	0.0000	0
30/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00050	0.00050	0.00000	0.00000	0.0000	0
30/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01220	0.01190	2.45902	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
30/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00866	0.00893	3.11778	0.00000	0.0000	0
30/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00036	0.00033	8.33333	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08560	0.08590	0.35047	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00400	0.00410	2.50000	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00540	0.00520	3.70370	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00166	0.00170	2.40964	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01306	0.01280	1.99081	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00962	0.00986	2.49480	0.00000	0.0000	0
30/09/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00102	0.00096	5.88235	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.58410	9.62940	0.47266	9.62300	9.6055	10,179
30/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.61600	10.57100	0.42389	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.61600	8.57100	0.52228	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.61600	6.57100	0.68017	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.61600	4.57100	0.97487	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.61700	2.57200	1.71953	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.62200	1.57700	2.77435	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.67100	0.62900	6.25931	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.46000	0.49200	6.95652	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07600	0.06300	17.10526	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.38700	1.43200	3.24441	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.46700	2.42200	1.82408	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.66600	10.62100	0.42190	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.66600	8.62100	0.51927	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.66600	6.62100	0.67507	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.66600	4.62100	0.96442	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.66700	2.62200	1.68729	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.67100	1.62600	2.69300	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.71500	0.67200	6.01399	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.42300	0.45300	7.09220	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
30/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.08900	0.07400	16.85393	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.33700	1.38200	3.36574	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.36600	11.32100	0.39592	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.36600	9.32100	0.48046	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.36600	7.32100	0.61092	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.36600	5.32100	0.83861	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.36600	3.32100	1.33690	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.36700	2.32200	1.90114	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.37600	1.33100	3.27035	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.46300	0.42400	8.42333	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.66600	0.70600	6.00601	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.26600	11.22100	0.39943	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.26600	9.22100	0.48565	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.26600	7.22100	0.61932	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.26600	5.22100	0.85454	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.26600	3.22100	1.37783	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.26800	2.22300	1.98413	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.27900	1.23400	3.51837	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	750
30/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.38700	0.35100	9.30233	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.75600	0.79700	5.42328	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.41600	10.37100	0.43203	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.41600	8.37100	0.53470	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.41600	6.37100	0.70137	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
30/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.41600	4.37100	1.01902	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.41700	2.37200	1.86181	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.42500	1.38000	3.15789	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.50300	0.46300	7.95229	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.62300	0.66100	6.09952	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.58600	1.63100	2.83733	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.51600	10.47100	0.42792	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.51600	8.47100	0.52842	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.51600	6.47100	0.69061	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.51600	4.47100	0.99646	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.51700	2.47200	1.78784	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.52300	1.47800	2.95469	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06900	0.07300	5.79710	0.00000	0.0000	375
30/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.58500	0.54400	7.00855	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.53900	0.57500	6.67904	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05500	0.04600	16.36364	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.48600	1.53100	3.02826	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.81600	10.77100	0.41605	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.81600	8.77100	0.51044	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.81600	6.77100	0.66021	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.81600	4.77100	0.93439	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.81700	2.77200	1.59744	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.82000	1.77500	2.47253	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.85100	0.80700	5.17039	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32000	0.34400	7.50000	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
30/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.13600	0.11500	15.44118	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.18800	1.23300	3.78788	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.96600	10.92100	0.41036	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.96600	8.92100	0.50190	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.96600	6.92100	0.64599	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.96600	4.92100	0.90616	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.96700	2.92200	1.51668	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.96900	1.92400	2.28542	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.99100	0.94600	4.54087	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.23300	0.25000	7.29614	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.19900	0.17100	14.07035	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.04000	1.08500	4.32692	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.26600	10.22100	0.43834	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.26600	8.22100	0.54440	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.26600	6.22100	0.71816	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.26600	4.22100	1.05485	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.73500	1.78000	2.59366	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.31600	10.27100	0.43622	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.31600	8.27100	0.54113	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.31600	6.27100	0.71248	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.31600	4.27100	1.04263	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.31800	2.27300	1.94133	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.32700	1.28200	3.39111	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.10900	0.11600	6.42202	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.42500	0.38700	8.94118	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
30/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.71000	0.75100	5.77465	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.68500	1.73100	2.72997	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.36600	10.32100	0.43411	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.36600	8.32100	0.53789	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.36600	6.32100	0.70688	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.36600	4.32100	1.03069	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.63600	1.68100	2.75061	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.76000	0.71700	5.65789	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	60
30/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.20800	0.22300	7.21154	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.22400	0.19400	13.39286	0.00000	0.0000	750
30/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.38700	0.41500	7.23514	0.00000	0.0000	0
30/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.10300	0.08600	16.50485	0.00000	0.0000	1,125
30/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.71110	9.75600	0.46236	10.00900	9.7785	12,157
30/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.29800	0.31100	4.36242	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.38700	0.35500	8.26873	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.28100	0.29200	3.91459	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42000	0.38600	8.09524	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.31700	0.33000	4.10095	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.35600	0.32400	8.98876	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.23000	0.20900	9.13043	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.44100	0.46500	5.44218	0.00000	0.0000	10,429
30/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.83700	0.79500	5.01792	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	14,937
30/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.92100	0.87900	4.56026	0.00000	0.0000	0
30/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	4,508
30/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.83480	9.88020	0.46163	0.00000	0.0000	5,820
30/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.44300	0.45700	3.16027	0.00000	0.0000	0
30/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.40800	0.37700	7.59804	0.00000	0.0000	0
30/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42000	0.43300	3.09524	0.00000	0.0000	0
30/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.43500	0.40300	7.35632	0.00000	0.0000	0
30/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.46700	0.48200	3.21199	0.00000	0.0000	0
30/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.38200	0.35200	7.85340	0.00000	0.0000	0
30/09/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.76620	6.77270	0.09607	6.77900	6.7790	14,965
30/09/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
30/09/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.21100	0.20200	4.26540	0.00000	0.0000	0
30/09/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.24800	0.23800	4.03226	0.00000	0.0000	0
30/09/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	200

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
30/09/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77980	6.78730	0.11062	6.96000	6.8170	631
30/09/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24000	0.24600	2.50000	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.16000	0.15900	0.62500	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21200	0.21900	3.30189	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.18200	0.18200	0.00000	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26900	0.27600	2.60223	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.13900	0.13900	0.00000	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78930	6.79820	0.13109	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33000	0.33400	1.21212	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.19100	0.18600	2.61780	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30100	0.30600	1.66113	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21200	0.20800	1.88679	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35900	0.36400	1.39276	0.00000	0.0000	0
30/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.81710	6.87130	0.79506	0.00000	0.0000	821
30/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.89200	0.83900	5.94170	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.94100	0.88700	5.73858	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.84400	0.79000	6.39810	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.89500	6.95100	0.81218	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13600	0.15600	14.70588	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.29100	0.25500	12.37113	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12100	0.13900	14.87603	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.32600	0.28800	11.65644	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.15200	0.17400	14.47368	0.00000	0.0000	0
30/09/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25700	0.22300	13.22957	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.23010	7.23220	0.02905	0.00000	0.0000	150
30/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.29700	0.29500	0.67340	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11700	0.11300	3.41880	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.26500	0.26300	0.75472	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13500	0.13100	2.96296	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.33100	0.32900	0.60423	0.00000	0.0000	0
30/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10100	0.09700	3.96040	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.33720	7.34010	0.03952	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.33200	0.32900	0.90361	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24500	0.23900	2.44898	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.30800	0.30400	1.29870	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27100	0.26400	2.58303	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.35900	0.35600	0.83565	0.00000	0.0000	0
30/09/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22200	0.21600	2.70270	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										450,734
Option Open Interest										469,324
Total										920,058