



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 29/09/2010

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
29/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.07570	7.05220	0.33212	7.06700	7.0132	315,127
29/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.87400	8.89800	0.27045	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.87400	6.89800	0.34914	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.87400	4.89800	0.49241	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.87500	2.89800	0.80000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	1,000
29/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.89600	0.91300	1.89732	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.24700	0.23200	6.07287	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.12800	1.10500	2.03901	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.12600	2.10200	1.12888	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.12600	3.10200	0.76775	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.48100	1.50100	1.35044	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.92400	8.94800	0.26894	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.92400	6.94800	0.34662	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.92400	4.94800	0.48741	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
29/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.92400	2.94800	0.82079	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.21700	0.20300	6.45161	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14100	0.15100	7.09220	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.07800	1.05500	2.13358	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.07600	2.05200	1.15607	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
29/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.07600	3.05200	0.78023	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.97400	8.99800	0.26744	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.97400	6.99800	0.34414	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.97400	4.99800	0.48251	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.97400	2.99800	0.80699	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	16,000
29/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.99200	1.00900	1.71371	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.18800	0.17500	6.91489	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.16200	0.17300	6.79012	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.02900	1.00500	2.33236	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.02600	2.00200	1.18460	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.02600	3.00200	0.79313	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.02400	9.04800	0.26596	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.02400	7.04800	0.34169	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.02400	5.04800	0.47771	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.02400	3.04800	0.79365	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.04000	1.05800	1.73077	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.16700	0.15400	7.78443	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.19100	0.20200	5.75916	0.00000	0.0000	100
29/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.98000	0.95600	2.44898	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.97600	1.95200	1.21457	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.97600	2.95200	0.80645	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	27,690
29/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.94400	0.96100	1.80085	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.07400	9.09800	0.26449	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.07400	7.09800	0.33927	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
29/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.07400	5.09800	0.47300	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.07400	3.09800	0.78074	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	4,400
29/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.08900	1.10700	1.65289	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.14800	0.13600	8.10811	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.22200	0.23400	5.40541	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.93100	0.90800	2.47046	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.92600	1.90200	1.24611	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.92600	2.90200	0.82023	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.12400	9.14800	0.26304	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.12400	7.14800	0.33689	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.12400	5.14800	0.46838	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.12400	3.14800	0.76825	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.13700	1.15500	1.58311	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.13100	0.11900	9.16031	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.25500	0.26700	4.70588	0.00000	0.0000	3,500
29/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.88200	0.85900	2.60771	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.87600	1.85200	1.27932	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.87600	2.85200	0.83449	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.17400	9.19800	0.26161	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.17400	7.19800	0.33454	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.17400	5.19800	0.46386	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.17400	3.19800	0.75614	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	4,000
29/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.18600	1.20500	1.60202	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.11600	0.10400	10.34483	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.29000	0.30200	4.13793	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.83400	0.81100	2.75779	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
29/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.82600	1.80200	1.31435	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.82600	2.80200	0.84926	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.37400	9.39800	0.25603	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.37400	7.39800	0.32547	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.37400	5.39800	0.44659	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.37400	3.39800	0.71132	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.38200	1.40200	1.44718	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.44500	0.45800	2.92135	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.64600	0.62400	3.40557	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.62600	1.60300	1.41451	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.62600	2.60200	0.91394	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.32400	9.34800	0.25740	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.32400	7.34800	0.32769	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.32400	5.34800	0.45079	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.32400	3.34800	0.72202	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.33300	1.35200	1.42536	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	7,407
29/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.40400	0.41700	3.21782	0.00000	0.0000	48,000
29/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.69200	0.66900	3.32370	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.67600	1.65300	1.37232	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.67600	2.65200	0.89686	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	3,185
29/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.53000	1.55100	1.37255	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.42400	9.44800	0.25467	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
29/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.42400	7.44800	0.32328	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.42400	5.44800	0.44248	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.42400	3.44800	0.70093	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.43200	1.45100	1.32682	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	33,300
29/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.48700	0.50000	2.66940	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.60100	0.57900	3.66057	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.57600	1.55300	1.45939	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.57600	2.55200	0.93168	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.23500	1.25400	1.53846	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.77400	8.79800	0.27354	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.77400	6.79800	0.35430	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.77400	4.79800	0.50272	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.77500	2.79800	0.82883	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.02800	0.01900	32.14286	0.00000	0.0000	14,644
29/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.80200	0.81700	1.87032	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.31500	0.29700	5.71429	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.08900	0.09500	6.74157	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.22700	1.20400	1.87449	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.22600	2.20200	1.07817	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.22600	3.20200	0.74396	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.82400	8.84800	0.27199	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.82400	6.84800	0.35170	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.82400	4.84800	0.49751	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.82500	2.84800	0.81416	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.02500	0.01700	32.00000	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
29/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.84900	0.86500	1.88457	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.28000	0.26400	5.71429	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10400	0.11200	7.69231	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.17800	1.15400	2.03735	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.17600	2.15200	1.10294	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.17600	3.15200	0.75567	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.22400	9.24800	0.26019	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.22400	7.24800	0.33223	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.22400	5.24800	0.45942	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.22400	3.24800	0.74442	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.32700	0.33900	3.66972	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.78600	0.76300	2.92621	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.77600	1.75300	1.29505	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.77600	2.75200	0.86455	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.27400	9.29800	0.25879	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.27400	7.29800	0.32994	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.27400	5.29800	0.45506	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.27400	3.29800	0.73305	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.28400	1.30300	1.47975	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	2,040
29/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.36500	0.37700	3.28767	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.73900	0.71600	3.11231	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.72600	1.70300	1.33256	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.72600	2.70200	0.88041	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.97400	7.99800	0.30098	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
29/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.97400	5.99800	0.40174	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.97400	3.99800	0.60393	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.97700	1.99900	1.11280	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.02600	4.00200	0.59613	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.02700	2.04900	1.08535	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	500
29/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.42500	2.44800	0.94845	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.12600	2.14900	1.08184	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.47500	2.49800	0.92929	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	2,423
29/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.75500	0.77000	1.98675	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.82800	1.84900	1.14880	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	30,000
29/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.57400	0.58700	2.26481	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	15,000
29/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.72900	1.75000	1.21457	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	15,000
29/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	1,000
29/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.66300	0.67700	2.11161	0.00000	0.0000	500
29/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.92800	1.94900	1.08921	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	20,000
29/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.53000	0.54300	2.45283	0.00000	0.0000	0
29/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	4,000
29/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.17420	7.14980	0.34011	7.15400	7.1255	36,463
29/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.09200	0.08600	6.52174	0.00000	0.0000	33,350
29/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.91800	0.93600	1.96078	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.08700	0.08100	6.89655	0.00000	0.0000	340
29/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.96300	0.98100	1.86916	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.87400	0.89200	2.05950	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.37900	1.40000	1.52284	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	30,000
29/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.32900	3.35300	0.72094	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
29/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.35800	0.37000	3.35196	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23200	0.22000	5.17241	0.00000	0.0000	33,350
29/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.28500	1.30500	1.55642	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.05900	0.05500	6.77966	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
29/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.50100	0.51600	2.99401	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.17500	0.16600	5.14286	0.00000	0.0000	12,000
29/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.54000	0.55500	2.77778	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	371
29/09/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.57900	0.59500	2.76339	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	500
29/09/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00000	0.33700	100.00000	0.00000	0.0000	0
29/09/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00000	0.23700	100.00000	0.00000	0.0000	7,500
29/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.27190	7.24650	0.34929	7.26250	7.2460	13,955
29/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.29300	0.28300	3.41297	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.47100	0.48700	3.39703	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.27800	0.26800	3.59712	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.50600	0.52200	3.16206	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.30900	0.29800	3.55987	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.43700	0.45200	3.43249	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.69500	0.67600	2.73381	0.00000	0.0000	0
29/09/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12300	0.13000	5.69106	0.00000	0.0000	0
29/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.17890	11.13340	0.40702	11.15000	11.1000	21,781
29/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.08200	0.06800	17.07317	0.00000	0.0000	0
29/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.80300	0.83500	3.98506	0.00000	0.0000	0
29/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.76000	0.79100	4.07895	0.00000	0.0000	0
29/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08900	0.07400	16.85393	0.00000	0.0000	50
29/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.32770	11.28050	0.41668	11.26500	11.2650	22,361
29/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.26600	0.24100	9.39850	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.73800	0.76100	3.11653	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.25300	0.22900	9.48617	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.77500	0.79900	3.09677	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.27900	0.25300	9.31900	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.70100	0.72300	3.13837	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.49500	0.51100	3.23232	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.37300	0.34100	8.57909	0.00000	0.0000	870
29/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.35500	1.38900	2.50923	0.00000	0.0000	0
29/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	870
29/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.47470	11.42570	0.42703	0.00000	0.0000	1,502
29/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.40600	0.37800	6.89655	0.00000	0.0000	0
29/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.78100	0.80200	2.68886	0.00000	0.0000	0
29/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.39200	0.36500	6.88776	0.00000	0.0000	0
29/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.81700	0.83900	2.69278	0.00000	0.0000	0
29/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42200	0.39300	6.87204	0.00000	0.0000	0
29/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.74700	0.76700	2.67738	0.00000	0.0000	0
29/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08440	0.08430	0.11848	0.00000	0.0000	141
29/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00231	0.00226	2.16450	0.00000	0.0000	0
29/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00391	0.00396	1.27877	0.00000	0.0000	0
29/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00052	0.00050	3.84615	0.00000	0.0000	0
29/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01212	0.01220	0.66007	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
29/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00875	0.00866	1.02857	0.00000	0.0000	0
29/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00035	0.00036	2.85714	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08570	0.08560	0.11669	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00405	0.00400	1.23457	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00535	0.00540	0.93458	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00169	0.00166	1.77515	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01299	0.01306	0.53888	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00971	0.00962	0.92688	0.00000	0.0000	0
29/09/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00101	0.00102	0.99010	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.58110	9.58410	0.03131	9.59100	9.5800	10,182
29/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.61900	10.61600	0.02825	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.61900	8.61600	0.03481	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.61900	6.61600	0.04532	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.61900	4.61600	0.06495	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.62100	2.61700	0.15261	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.62800	1.62200	0.36855	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.68100	0.67100	1.46843	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.46100	0.46000	0.21692	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.38400	1.38700	0.21676	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.47100	2.46700	0.16188	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.66900	10.66600	0.02812	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.66900	8.66600	0.03461	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.66900	6.66600	0.04498	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.66900	4.66600	0.06425	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.67100	2.66700	0.14976	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.67800	1.67100	0.41716	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.72500	0.71500	1.37931	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.42400	0.42300	0.23585	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
29/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.09300	0.08900	4.30108	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.33500	1.33700	0.14981	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.36900	11.36600	0.02639	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.36900	9.36600	0.03202	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.36900	7.36600	0.04071	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.36900	5.36600	0.05588	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.37000	3.36600	0.11869	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.37200	2.36700	0.21079	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.38300	1.37600	0.50615	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.47300	0.46300	2.11416	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.66600	0.66600	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.26900	11.26600	0.02662	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.26900	9.26600	0.03237	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.26900	7.26600	0.04127	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.26900	5.26600	0.05694	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.27000	3.26600	0.12232	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.27200	2.26800	0.17606	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.28600	1.27900	0.54432	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12800	0.12100	5.46875	0.00000	0.0000	750
29/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.39700	0.38700	2.51889	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.75500	0.75600	0.13245	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.41900	10.41600	0.02879	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.41900	8.41600	0.03563	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.41900	6.41600	0.04674	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
29/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.41900	4.41600	0.06789	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.42100	2.41700	0.16522	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.43200	1.42500	0.48883	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.51300	0.50300	1.94932	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.62200	0.62300	0.16077	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.58300	1.58600	0.18951	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.51900	10.51600	0.02852	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.51900	8.51600	0.03522	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.51900	6.51600	0.04602	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.51900	4.51600	0.06639	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.52100	2.51700	0.15867	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.53000	1.52300	0.45752	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07600	0.06900	9.21053	0.00000	0.0000	375
29/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.59500	0.58500	1.68067	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.53900	0.53900	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.48400	1.48600	0.13477	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.81900	10.81600	0.02773	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.81900	8.81600	0.03402	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.81900	6.81600	0.04399	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.81900	4.81600	0.06225	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.82000	2.81700	0.10638	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.82600	1.82000	0.32859	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.86000	0.85100	1.04651	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32300	0.32000	0.92879	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
29/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.14200	0.13600	4.22535	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.18600	1.18800	0.16863	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.96900	10.96600	0.02735	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.96900	8.96600	0.03345	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.96900	6.96600	0.04305	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.96900	4.96600	0.06037	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.97000	2.96700	0.10101	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.97400	1.96900	0.25329	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.00000	0.99100	0.90000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.23700	0.23300	1.68776	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.20600	0.19900	3.39806	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.03800	1.04000	0.19268	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.26900	10.26600	0.02921	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.26900	8.26600	0.03628	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.26900	6.26600	0.04785	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.26900	4.26600	0.07027	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.73200	1.73500	0.17321	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.31900	10.31600	0.02907	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.31900	8.31600	0.03606	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.31900	6.31600	0.04748	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.31900	4.31600	0.06946	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.32200	2.31800	0.17227	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.33500	1.32700	0.59925	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11500	0.10900	5.21739	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.43400	0.42500	2.07373	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
29/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.71000	0.71000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.68300	1.68500	0.11884	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.36900	10.36600	0.02893	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.36900	8.36600	0.03585	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.36900	6.36600	0.04710	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.36900	4.36600	0.06867	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.63300	1.63600	0.18371	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.76900	0.76000	1.17035	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	60
29/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.23000	0.22400	2.60870	0.00000	0.0000	750
29/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.38900	0.38700	0.51414	0.00000	0.0000	0
29/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.10800	0.10300	4.62963	0.00000	0.0000	1,125
29/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.70970	9.71110	0.01442	9.70400	9.7040	12,157
29/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.30600	0.29800	2.61438	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.39600	0.38700	2.27273	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.28900	0.28100	2.76817	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42900	0.42000	2.09790	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.32500	0.31700	2.46154	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.36500	0.35600	2.46575	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.24000	0.23000	4.16667	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.45000	0.44100	2.00000	0.00000	0.0000	10,429
29/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.84600	0.83700	1.06383	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15600	0.14800	5.12821	0.00000	0.0000	14,937
29/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.93100	0.92100	1.07411	0.00000	0.0000	0
29/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14100	0.13200	6.38298	0.00000	0.0000	4,508
29/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.83550	9.83480	0.00712	0.00000	0.0000	5,820
29/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.44900	0.44300	1.33630	0.00000	0.0000	0
29/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.41400	0.40800	1.44928	0.00000	0.0000	0
29/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42600	0.42000	1.40845	0.00000	0.0000	0
29/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.44100	0.43500	1.36054	0.00000	0.0000	0
29/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.47400	0.46700	1.47679	0.00000	0.0000	0
29/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.38900	0.38200	1.79949	0.00000	0.0000	0
29/09/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.76380	6.76620	0.03548	6.77700	6.7620	14,965
29/09/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
29/09/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.21400	0.21100	1.40187	0.00000	0.0000	0
29/09/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.25100	0.24800	1.19522	0.00000	0.0000	0
29/09/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06500	0.06400	1.53846	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
29/09/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77810	6.77980	0.02508	0.00000	0.0000	631
29/09/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24300	0.24000	1.23457	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.16500	0.16000	3.03030	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21600	0.21200	1.85185	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.18800	0.18200	3.19149	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27200	0.26900	1.10294	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78910	6.78930	0.00295	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33000	0.33000	0.00000	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.19100	0.19100	0.00000	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30200	0.30100	0.33113	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21300	0.21200	0.46948	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.36000	0.35900	0.27778	0.00000	0.0000	0
29/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.17100	0.17000	0.58480	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.84290	6.81710	0.37703	6.83100	6.8310	821
29/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.86700	0.89200	2.88351	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.91600	0.94100	2.72926	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
29/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.81900	0.84400	3.05250	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.92180	6.89500	0.38718	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14600	0.13600	6.84932	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.27400	0.29100	6.20438	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.30800	0.32600	5.84416	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16400	0.15200	7.31707	0.00000	0.0000	0
29/09/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.24200	0.25700	6.19835	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.24610	7.23010	0.22081	0.00000	0.0000	150
29/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.31100	0.29700	4.50161	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.27900	0.26500	5.01792	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13300	0.13500	1.50376	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.34500	0.33100	4.05797	0.00000	0.0000	0
29/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09900	0.10100	2.02020	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.35430	7.33720	0.23252	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.34700	0.33200	4.32277	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24300	0.24500	0.82305	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.32200	0.30800	4.34783	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26800	0.27100	1.11940	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.37400	0.35900	4.01070	0.00000	0.0000	0
29/09/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22000	0.22200	0.90909	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
<b>Future Open Interest</b>										<b>456,056</b>
<b>Option Open Interest</b>										<b>469,324</b>
<b>Total</b>										<b>925,380</b>