



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 18/10/2010

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
18/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.87120	6.92430	0.77279	6.95980	6.9278	291,270
18/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.07900	9.02600	0.58376	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.07900	7.02600	0.74869	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.07900	5.02600	1.04351	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.07900	3.02600	1.72134	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	1,000
18/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.08400	1.03200	4.79705	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.12500	0.14500	16.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.20400	0.17100	16.17647	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.92400	0.97700	5.73593	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.92100	1.97400	2.75898	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.92100	2.97400	1.81445	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.68000	1.62700	3.15476	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.12900	9.07600	0.58057	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.12900	7.07600	0.74344	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.12900	5.07600	1.03334	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
18/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.12900	3.07600	1.69383	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.10800	0.12600	16.66667	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.23700	0.20200	14.76793	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.87500	0.92700	5.94286	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.87100	1.92400	2.83271	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
18/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.87100	2.92400	1.84605	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.17900	9.12600	0.57740	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.17900	7.12600	0.73826	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.17900	5.12600	1.02336	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.17900	3.12600	1.66719	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,000
18/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.18300	1.13000	4.48014	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.09300	0.10800	16.12903	0.00000	0.0000	10,534
18/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.27200	0.23400	13.97059	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.82600	0.87800	6.29540	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.82100	1.87400	2.91049	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.82100	2.87400	1.87877	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.22900	9.17600	0.57428	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.22900	7.17600	0.73316	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.22900	5.17600	1.01358	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.22900	3.17600	1.64138	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.23200	1.18000	4.22078	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.07900	0.09300	17.72152	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.30800	0.26900	12.66234	0.00000	0.0000	100
18/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.77800	0.83000	6.68380	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.77100	1.82400	2.99266	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.77100	2.82400	1.91267	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	27,690
18/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.13400	1.08100	4.67372	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.27900	9.22600	0.57118	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.27900	7.22600	0.72812	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
18/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.27900	5.22600	1.00398	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.27900	3.22600	1.61635	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	4,400
18/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.28200	1.22900	4.13417	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.06800	0.08000	17.64706	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.34700	0.30600	11.81556	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.73000	0.78100	6.98630	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.72100	1.77400	3.07960	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.72100	2.77400	1.94781	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.32900	9.27600	0.56812	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.32900	7.27600	0.72315	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.32900	5.27600	0.99456	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.32900	3.27600	1.59207	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.33200	1.27900	3.97898	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.38700	0.34400	11.11111	0.00000	0.0000	3,500
18/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.68200	0.73300	7.47801	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.67100	1.72400	3.17175	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.67100	2.72400	1.98428	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.37900	9.32600	0.56509	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.37900	7.32600	0.71825	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.37900	5.32600	0.98531	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.37900	3.32600	1.56851	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,000
18/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.38100	1.32800	3.83780	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.42800	0.38400	10.28037	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.63500	0.68500	7.87402	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
18/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.62100	1.67400	3.26959	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.62100	2.67400	2.02213	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.57900	9.52600	0.55329	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.57900	7.52600	0.69930	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.57900	5.52600	0.94999	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.57900	3.52600	1.48086	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.58000	1.52700	3.35443	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.60500	0.55600	8.09917	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.45500	0.50100	10.10989	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.42100	1.47500	3.80014	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.42100	2.47400	2.18918	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.52900	9.47600	0.55620	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.52900	7.47600	0.70394	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.52900	5.47600	0.95858	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.52900	3.47600	1.50184	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.53000	1.47800	3.39869	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	7,307
18/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.56000	0.51200	8.57143	0.00000	0.0000	48,000
18/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.49900	0.54600	9.41884	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.47100	1.52400	3.60299	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.47100	2.52400	2.14488	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
18/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.73000	1.67700	3.06358	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.62900	9.57600	0.55042	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
18/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.62900	7.57600	0.69472	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.62900	5.57600	0.94155	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.62900	3.57600	1.46046	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.63000	1.57700	3.25153	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	33,300
18/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.65100	0.60200	7.52688	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.41300	0.45800	10.89588	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.37200	1.42500	3.86297	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.37100	2.42400	2.23534	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.43100	1.37800	3.70370	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.97900	8.92600	0.59027	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.97900	6.92600	0.75942	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.97900	4.92600	1.06447	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.97900	2.92600	1.77912	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	14,644
18/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.98600	0.93400	5.27383	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.16700	0.19700	17.96407	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.14600	0.12300	15.75342	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.02300	1.07600	5.18084	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.02100	2.07400	2.62246	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.02100	3.07400	1.75439	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.02900	8.97600	0.58700	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.02900	6.97600	0.75402	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.02900	4.97600	1.05389	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.02900	2.97600	1.74975	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00600	0.00700	16.66667	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
18/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.03500	0.98300	5.02415	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14500	0.16800	15.86207	0.00000	0.0000	30,000
18/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.17400	0.14400	17.24138	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.97400	1.02600	5.33881	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.97100	2.02400	2.68899	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.97100	3.02400	1.78391	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.42900	9.37600	0.56210	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.42900	7.37600	0.71342	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.42900	5.37600	0.97624	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.42900	3.37600	1.54564	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.47100	0.42600	9.55414	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.58900	0.63800	8.31919	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.57100	1.62400	3.37365	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.57100	2.62400	2.06145	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.47900	9.42600	0.55913	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.47900	7.42600	0.70865	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.47900	5.42600	0.96733	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.47900	3.42600	1.52343	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.48100	1.42800	3.57866	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	2,040
18/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.51500	0.46800	9.12621	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.54300	0.59200	9.02394	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.52100	1.57400	3.48455	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.52100	2.57400	2.10234	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.17900	8.12600	0.64800	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
18/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.17900	6.12600	0.85774	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.17900	4.12600	1.26825	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.17900	2.12600	2.43231	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.82100	3.87400	1.38707	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.22900	2.17600	2.37775	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
18/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.62900	2.57600	2.01598	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.32900	2.27600	2.27565	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.67900	2.62600	1.97835	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	2,423
18/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.93700	0.88600	5.44290	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.02900	1.97600	2.61212	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
18/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.74500	0.69500	6.71141	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	15,000
18/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.93000	1.87700	2.74611	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
18/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	1,000
18/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.84100	0.79000	6.06421	0.00000	0.0000	500
18/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.12900	2.07600	2.48943	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
18/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.69800	0.64800	7.16332	0.00000	0.0000	0
18/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	6,534
18/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.96500	7.01800	0.76095	7.04290	7.0138	55,201
18/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	33,350
18/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09400	1.04500	4.47898	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	340
18/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14100	1.09100	4.38212	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06300	0.06700	6.34921	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04800	0.99900	4.67557	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.56800	1.51700	3.25255	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	30,000
18/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.53700	3.48400	1.49845	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
18/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.49300	0.45300	8.11359	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15800	0.17100	8.22785	0.00000	0.0000	33,350
18/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.47200	1.42100	3.46467	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03700	0.03900	5.40541	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
18/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.65200	0.60900	6.59509	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.11700	0.12700	8.54701	0.00000	0.0000	12,000
18/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.69400	0.65000	6.34006	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.10900	0.11800	8.25688	0.00000	0.0000	371
18/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.73600	0.69100	6.11413	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.10100	0.10900	7.92079	0.00000	0.0000	500
18/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.45500	0.41700	8.35165	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.17000	0.18500	8.82353	0.00000	0.0000	7,500
18/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.34900	0.31500	9.74212	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21400	0.23300	8.87850	0.00000	0.0000	1,200
18/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.57100	0.52900	7.35552	0.00000	0.0000	0
18/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.13600	0.14700	8.08824	0.00000	0.0000	65
18/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.05780	7.11070	0.74953	0.00000	0.0000	15,218
18/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.21900	0.23200	5.93607	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.61100	0.57100	6.54664	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20700	0.22000	6.28019	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.64900	0.60900	6.16333	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.23100	0.24600	6.49351	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.57300	0.53500	6.63176	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.54000	0.57600	6.66667	0.00000	0.0000	0
18/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18200	0.16500	9.34066	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.15910	7.21210	0.74032	0.00000	0.0000	288
18/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19600	0.20400	4.08163	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08700	1.04200	4.13983	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18900	0.19600	3.70370	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.13000	1.08400	4.07080	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20400	0.21200	3.92157	0.00000	0.0000	0
18/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04500	1.00000	4.30622	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.13860	9.19230	0.58762	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.58100	1.61000	1.83428	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.64200	1.61800	1.46163	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.56600	1.59400	1.78799	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.67700	1.65200	1.49076	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.59700	1.62700	1.87852	0.00000	0.0000	0
18/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.60800	1.58500	1.43035	0.00000	0.0000	0
18/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.00610	11.00000	0.05542	11.04950	10.9855	21,793
18/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
18/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.92700	0.92900	0.21575	0.00000	0.0000	0
18/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.88100	0.88300	0.22701	0.00000	0.0000	0
18/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	50
18/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.14770	11.14060	0.06369	11.15990	11.1460	22,930
18/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.19000	0.18200	4.21053	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.84200	0.84100	0.11876	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.18000	0.17200	4.44444	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.88200	0.88100	0.11338	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
18/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.20100	0.19300	3.98010	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.80300	0.80200	0.12453	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.58100	0.58000	0.17212	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.27900	0.27100	2.86738	0.00000	0.0000	870
18/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.48800	1.48900	0.06720	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	870
18/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.00500	1.00500	0.00000	0.00000	0.0000	0
18/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.15300	0.14600	4.57516	0.00000	0.0000	150
18/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.28700	11.27840	0.07619	0.00000	0.0000	1,564
18/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31800	0.31000	2.51572	0.00000	0.0000	0
18/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.88100	0.88200	0.11351	0.00000	0.0000	0
18/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30500	0.29800	2.29508	0.00000	0.0000	0
18/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.91800	0.92000	0.21786	0.00000	0.0000	0
18/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.33100	0.32300	2.41692	0.00000	0.0000	0
18/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.84400	0.84500	0.11848	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08450	0.08530	0.94675	0.00000	0.0000	191
18/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00204	0.00230	12.74510	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00354	0.00300	15.25424	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00036	0.00039	8.33333	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01186	0.01109	6.49241	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00871	0.00945	8.49598	0.00000	0.0000	0
18/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00021	0.00015	28.57143	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08580	0.08660	0.93240	0.00000	0.0000	1,185
18/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00392	0.00421	7.39796	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00512	0.00461	9.96094	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00159	0.00170	6.91824	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01279	0.01210	5.39484	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00962	0.01027	6.75676	0.00000	0.0000	0
18/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00082	0.00067	18.29268	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.62860	9.66650	0.39362	9.65000	9.6500	10,652
18/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.57100	10.53400	0.35001	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.57100	8.53400	0.43169	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.57100	6.53400	0.56308	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.57100	4.53400	0.80945	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.57200	2.53500	1.43857	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.57500	1.53800	2.34921	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.61500	0.58200	5.36585	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.48100	0.51200	6.44491	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
18/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.43000	1.46800	2.65734	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.42200	2.38500	1.52766	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.62100	10.58400	0.34837	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.62100	8.58400	0.42918	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.62100	6.58400	0.55883	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.62100	4.58400	0.80069	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.62200	2.58400	1.44928	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.62400	1.58700	2.27833	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.66000	0.62600	5.15152	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.44000	0.47100	7.04545	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.38000	1.41800	2.75362	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.32100	11.28400	0.32683	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.32100	9.28400	0.39695	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.32100	7.28400	0.50540	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.32100	5.28400	0.69536	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.32100	3.28400	1.11412	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.32200	2.28500	1.59345	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.32700	1.29100	2.71289	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.40600	0.37600	7.38916	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.70000	0.73500	5.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.22100	11.18400	0.32974	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.22100	9.18400	0.40126	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
18/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.22100	7.18400	0.51239	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.22100	5.18400	0.70868	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.22100	3.18400	1.14871	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.22200	2.18500	1.66517	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.22900	1.19300	2.92921	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.11000	0.11900	8.18182	0.00000	0.0000	750
18/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.33100	0.30300	8.45921	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.79300	0.82900	4.53972	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.37100	10.33400	0.35676	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.37100	8.33400	0.44200	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.37100	6.33400	0.58076	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.37100	4.33400	0.84649	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.37200	2.33500	1.55987	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.37700	1.34000	2.68700	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.44600	0.41500	6.95067	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.65400	0.68900	5.35168	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.63000	1.66700	2.26994	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.47100	10.43400	0.35336	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.47100	8.43400	0.43678	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.47100	6.43400	0.57178	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.47100	4.43400	0.82756	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.47200	2.43500	1.49676	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.47500	1.43900	2.44068	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05700	0.06200	8.77193	0.00000	0.0000	375

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
18/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.52800	0.49600	6.06061	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.56600	0.59900	5.83039	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.53000	1.56800	2.48366	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.77100	10.73400	0.34351	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.77100	8.73400	0.42184	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.77100	6.73400	0.54645	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.77100	4.73400	0.77552	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.77100	2.73400	1.33526	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.77300	1.73600	2.08686	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79700	0.76200	4.39147	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32700	0.35400	8.25688	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.09800	0.08800	10.20408	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.23100	1.26900	3.08692	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.92100	10.88400	0.33880	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.92100	8.88400	0.41475	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.92100	6.88400	0.53460	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.92100	4.88400	0.75188	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.92100	2.88400	1.26669	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.92300	1.88600	1.92408	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.93900	0.90300	3.83387	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.23000	0.25200	9.56522	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.15100	0.13600	9.93377	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.08300	1.12100	3.50877	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.22100	10.18400	0.36200	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.22100	8.18400	0.45007	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
18/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.22100	6.18400	0.59476	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.22100	4.18400	0.87657	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.77900	1.81700	2.13603	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.27100	10.23400	0.36024	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.27100	8.23400	0.44735	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.27100	6.23400	0.59002	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.27100	4.23400	0.86631	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.27200	2.23500	1.62852	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.27800	1.24100	2.89515	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.36800	0.33900	7.88043	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.74600	0.78200	4.82574	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.72900	1.76700	2.19780	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.32100	10.28400	0.35849	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.32100	8.28400	0.44466	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.32100	6.28400	0.58535	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.32100	4.28400	0.85628	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.67900	1.71700	2.26325	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.70500	0.67000	4.96454	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	60
18/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.20100	0.22200	10.44776	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.17200	0.15600	9.30233	0.00000	0.0000	750
18/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.40100	0.43100	7.48130	0.00000	0.0000	0
18/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	1,125
18/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.74930	9.78490	0.36515	0.00000	0.0000	12,049
18/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31100	0.31400	0.96463	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.36200	0.32900	9.11602	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29300	0.29400	0.34130	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.39400	0.35900	8.88325	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
18/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33100	0.33800	2.11480	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.33200	0.30300	8.73494	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21600	0.19300	10.64815	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.46500	0.47800	2.79570	0.00000	0.0000	10,429
18/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.80100	0.76100	4.99376	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	14,937
18/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.88400	0.84400	4.52489	0.00000	0.0000	0
18/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13300	0.12900	3.00752	0.00000	0.0000	4,508
18/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.86790	9.90090	0.33442	0.00000	0.0000	5,820
18/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.46800	0.46700	0.21368	0.00000	0.0000	0
18/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.40000	0.36600	8.50000	0.00000	0.0000	0
18/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.44400	0.44200	0.45045	0.00000	0.0000	0
18/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.42600	0.39100	8.21596	0.00000	0.0000	0
18/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49300	0.49300	0.00000	0.00000	0.0000	0
18/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.37500	0.34200	8.80000	0.00000	0.0000	0
18/10/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.75460	6.82030	0.97267	6.78100	6.7810	14,565
18/10/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
18/10/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.21100	0.15200	27.96209	0.00000	0.0000	0
18/10/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.24800	0.18700	24.59677	0.00000	0.0000	0
18/10/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	200
18/10/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.76990	6.83530	0.96604	0.00000	0.0000	631
18/10/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
18/10/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.16700	0.12500	25.14970	0.00000	0.0000	0
18/10/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21000	0.23000	9.52381	0.00000	0.0000	0
18/10/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.19000	0.14500	23.68421	0.00000	0.0000	0
18/10/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26600	0.29200	9.77444	0.00000	0.0000	0
18/10/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.14600	0.10700	26.71233	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.78070	6.84600	0.96303	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.32400	0.35300	8.95062	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.19300	0.15700	18.65285	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.29600	0.32200	8.78378	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21500	0.17600	18.13953	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35400	0.38500	8.75706	0.00000	0.0000	0
18/10/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.17300	0.13900	19.65318	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.77740	6.84270	0.96350	0.00000	0.0000	149
18/10/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.37200	0.40400	8.60215	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.24500	0.21100	13.87755	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34500	0.37600	8.98551	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.26800	0.23300	13.05970	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40100	0.43400	8.22943	0.00000	0.0000	0
18/10/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.22400	0.19100	14.73214	0.00000	0.0000	0
18/10/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.31970	7.36310	0.59292	0.00000	0.0000	0
18/10/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.85600	0.87800	2.57009	0.00000	0.0000	0
18/10/2010	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.83600	0.81500	2.51196	0.00000	0.0000	0
18/10/2010	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	0.84000	0.85700	2.02381	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
18/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.87000	0.84400	2.98851	0.00000	0.0000	0
18/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.87800	0.90100	2.61959	0.00000	0.0000	0
18/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.80800	0.78800	2.47525	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.79140	6.82160	0.44468	0.00000	0.0000	706
18/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.91400	0.88200	3.50109	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.96300	0.93100	3.32295	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
18/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.86500	0.83300	3.69942	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.86770	6.89700	0.42663	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12800	0.13300	3.90625	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.31000	0.28600	7.74194	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11400	0.11800	3.50877	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.34600	0.32100	7.22543	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14300	0.15000	4.89510	0.00000	0.0000	0
18/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.27500	0.25300	8.00000	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.18000	7.25520	1.04735	0.00000	0.0000	150
18/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.24300	0.29000	19.34156	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11300	0.08500	24.77876	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.21200	0.25500	20.28302	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13200	0.10000	24.24242	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.27600	0.32600	18.11594	0.00000	0.0000	0
18/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09600	0.07100	26.04167	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.28450	7.36000	1.03645	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.29500	0.33300	12.88136	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26100	0.22300	14.55939	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.27200	0.30700	12.86765	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28800	0.24700	14.23611	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.32100	0.36100	12.46106	0.00000	0.0000	0
18/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23700	0.20100	15.18987	0.00000	0.0000	0

**Future Open Interest**

**454,362**

**Option Open Interest**

**513,707**

**Total**

**968,069**