



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 19/10/2010

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
19/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.92430	7.03170	1.55106	7.04130	6.9470	291,358
19/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.02600	8.91800	1.19654	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.02600	6.91800	1.53715	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.02600	4.91800	2.14883	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.02600	2.91800	3.56907	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	1,000
19/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.03200	0.92700	10.17442	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14500	0.20800	43.44828	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.17100	0.12600	26.31579	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.97700	1.08300	10.84954	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.97400	2.08200	5.47112	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.97400	3.08200	3.63147	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.62700	1.52000	6.57652	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.07600	8.96800	1.18995	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.07600	6.96800	1.52629	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.07600	4.96800	2.12766	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
19/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.07600	2.96800	3.51105	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.12600	0.17900	42.06349	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.20200	0.14700	27.22772	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.92700	1.03400	11.54261	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.92400	2.03200	5.61331	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
19/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.92400	3.03200	3.69357	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.12600	9.01800	1.18343	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.12600	7.01800	1.51558	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.12600	5.01800	2.10691	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.12600	3.01800	3.45489	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	16,000
19/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.13000	1.02500	9.29204	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.10800	0.15300	41.66667	0.00000	0.0000	10,534
19/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.23400	0.17100	26.92308	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.87800	0.98400	12.07289	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.87400	1.98200	5.76307	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.87400	2.98200	3.75783	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.17600	9.06800	1.17698	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.17600	7.06800	1.50502	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.17600	5.06800	2.08655	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.17600	3.06800	3.40050	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.18000	1.07400	8.98305	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09300	0.13300	43.01075	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.26900	0.20100	25.27881	0.00000	0.0000	100
19/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.83000	0.93500	12.65060	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.82400	1.93200	5.92105	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.82400	2.93200	3.82436	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	27,690
19/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.08100	0.97600	9.71323	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.22600	9.11800	1.17060	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.22600	7.11800	1.49460	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
19/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.22600	5.11800	2.06659	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.22600	3.11800	3.34780	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	4,400
19/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.22900	1.12300	8.62490	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.08000	0.11500	43.75000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.30600	0.23300	23.85621	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.78100	0.88600	13.44430	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.77400	1.88200	6.08794	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.77400	2.88200	3.89329	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.27600	9.16800	1.16429	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.27600	7.16800	1.48433	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.27600	5.16800	2.04701	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.27600	3.16800	3.29670	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.27900	1.17200	8.36591	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.06800	0.09900	45.58824	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.34400	0.26700	22.38372	0.00000	0.0000	3,500
19/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.73300	0.83700	14.18827	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.72400	1.83200	6.26450	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.72400	2.83200	3.96476	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.32600	9.21800	1.15805	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.32600	7.21800	1.47420	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.32600	5.21800	2.02779	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.32600	3.21800	3.24714	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	4,000
19/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.32800	1.22200	7.98193	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.05800	0.08500	46.55172	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.38400	0.30300	21.09375	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.68500	0.78800	15.03650	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
19/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.67400	1.78200	6.45161	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.67400	2.78200	4.03889	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.52600	9.41800	1.13374	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.52600	7.41800	1.43503	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.52600	5.41800	1.95440	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.52600	3.41800	3.06296	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.52700	1.42000	7.00720	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03000	0.04600	53.33333	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.55600	0.46400	16.54676	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.50100	0.60000	19.76048	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.47500	1.58200	7.25424	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.47400	2.58200	4.36540	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.47600	9.36800	1.13972	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.47600	7.36800	1.44462	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.47600	5.36800	1.97224	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.47600	3.36800	3.10702	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.47800	1.37000	7.30717	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03600	0.05400	50.00000	0.00000	0.0000	7,307
19/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.51200	0.42200	17.57813	0.00000	0.0000	48,000
19/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.54600	0.64600	18.31502	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.52400	1.63200	7.08661	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.52400	2.63200	4.27892	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
19/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.67700	1.56900	6.44007	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.57600	9.46800	1.12782	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
19/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.57600	7.46800	1.42555	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.57600	5.46800	1.93687	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.57600	3.46800	3.02013	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.57700	1.47000	6.78503	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02600	0.03900	50.00000	0.00000	0.0000	33,300
19/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.60200	0.50700	15.78073	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.45800	0.55400	20.96070	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03400	0.02200	35.29412	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.42500	1.53200	7.50877	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.42400	2.53200	4.45545	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.37800	1.27100	7.76488	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.92600	8.81800	1.20995	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.92600	6.81800	1.55934	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.92600	4.81800	2.19245	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.92600	2.81800	3.69105	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	14,644
19/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.93400	0.83100	11.02784	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.19700	0.27200	38.07107	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.12300	0.09000	26.82927	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.07600	1.18300	9.94424	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.07400	2.18200	5.20733	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.07400	3.18200	3.51334	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.97600	8.86800	1.20321	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.97600	6.86800	1.54817	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.97600	4.86800	2.17042	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.97600	2.86800	3.62903	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00700	0.01100	57.14286	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
19/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.98300	0.87900	10.57986	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.16800	0.23900	42.26190	0.00000	0.0000	30,000
19/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.14400	0.10700	25.69444	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.02600	1.13300	10.42885	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.02400	2.13200	5.33597	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.02400	3.13200	3.57143	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.37600	9.26800	1.15188	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.37600	7.26800	1.46421	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.37600	5.26800	2.00893	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.37600	3.26800	3.19905	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05000	0.07300	46.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.42600	0.34100	19.95305	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.63800	0.74000	15.98746	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.62400	1.73200	6.65025	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.62400	2.73200	4.11585	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.42600	9.31800	1.14577	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.42600	7.31800	1.45435	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.42600	5.31800	1.99042	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.42600	3.31800	3.15236	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.42800	1.32100	7.49300	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04200	0.06300	50.00000	0.00000	0.0000	2,040
19/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.46800	0.38100	18.58974	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.59200	0.69300	17.06081	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.57400	1.68200	6.86150	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.57400	2.68200	4.19580	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.12600	8.01800	1.32907	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
19/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.12600	6.01800	1.76298	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.12600	4.01800	2.61755	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.12600	2.01800	5.07996	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.87400	3.98200	2.78782	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.17600	2.06800	4.96324	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
19/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.57600	2.46800	4.19255	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.27600	2.16800	4.74517	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.62600	2.51800	4.11272	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	2,423
19/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.88600	0.78300	11.62528	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.97600	1.86900	5.41498	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	30,000
19/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.69500	0.59600	14.24460	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	15,000
19/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.87700	1.76900	5.75386	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
19/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	1,000
19/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.79000	0.68900	12.78481	0.00000	0.0000	500
19/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.07600	1.96900	5.15414	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	20,000
19/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.64800	0.55100	14.96914	0.00000	0.0000	0
19/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02200	0.03300	50.00000	0.00000	0.0000	6,534
19/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.01800	7.12710	1.55457	7.12650	7.0525	56,126
19/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06300	0.07800	23.80952	0.00000	0.0000	33,350
19/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.04500	0.95100	8.99522	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05900	0.07300	23.72881	0.00000	0.0000	340
19/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.09100	0.99600	8.70761	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06700	0.08300	23.88060	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.99900	0.90600	9.30931	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.51700	1.41600	6.65788	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	30,000
19/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.48400	3.37500	3.12859	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
19/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.45300	0.38300	15.45254	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17100	0.21000	22.80702	0.00000	0.0000	33,350
19/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.42100	1.32100	7.03730	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03900	0.04800	23.07692	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
19/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.60900	0.52900	13.13629	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.12700	0.15600	22.83465	0.00000	0.0000	12,000
19/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.65000	0.56800	12.61538	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.11800	0.14500	22.88136	0.00000	0.0000	371
19/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.69100	0.60800	12.01158	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.10900	0.13500	23.85321	0.00000	0.0000	500
19/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.41700	0.35000	16.06715	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18500	0.22700	22.70270	0.00000	0.0000	7,500
19/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.31500	0.25700	18.41270	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.23300	0.28400	21.88841	0.00000	0.0000	1,200
19/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.52900	0.45400	14.17769	0.00000	0.0000	0
19/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14700	0.18100	23.12925	0.00000	0.0000	65
19/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.11070	7.22100	1.55118	7.14400	7.1440	15,218
19/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23200	0.27200	17.24138	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.57100	0.50100	12.25919	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22000	0.25700	16.81818	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60900	0.53600	11.98686	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.24600	0.28700	16.66667	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.53500	0.46600	12.89720	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.57600	0.65800	14.23611	0.00000	0.0000	0
19/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16500	0.13700	16.96970	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.21210	7.32400	1.55156	0.00000	0.0000	288
19/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20400	0.23100	13.23529	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04200	0.95700	8.15739	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19600	0.22200	13.26531	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08400	0.99800	7.93358	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21200	0.24100	13.67925	0.00000	0.0000	0
19/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00000	0.91700	8.30000	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.19230	9.29990	1.17054	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.61000	1.67300	3.91304	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61800	1.57300	2.78121	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.59400	1.65600	3.88959	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65200	1.60600	2.78450	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.62700	1.69000	3.87216	0.00000	0.0000	0
19/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58500	1.54000	2.83912	0.00000	0.0000	0
19/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.00000	11.05080	0.46182	11.05000	11.0500	21,778
19/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
19/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.92900	0.88300	4.95156	0.00000	0.0000	0
19/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.88300	0.83700	5.20951	0.00000	0.0000	0
19/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	50
19/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.14060	11.19210	0.46227	11.18600	11.1860	22,930
19/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.18200	0.19500	7.14286	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.84100	0.80300	4.51843	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.17200	0.18400	6.97674	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.88100	0.84200	4.42679	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
19/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.19300	0.20600	6.73575	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.80200	0.76400	4.73815	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.58000	0.54700	5.68966	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.27100	0.28900	6.64207	0.00000	0.0000	870
19/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.48900	1.44300	3.08932	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	870
19/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.00500	0.96400	4.07960	0.00000	0.0000	0
19/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.14600	0.15600	6.84932	0.00000	0.0000	150
19/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.27840	11.32990	0.45663	0.00000	0.0000	1,564
19/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31000	0.32600	5.16129	0.00000	0.0000	0
19/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.88200	0.84600	4.08163	0.00000	0.0000	0
19/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.29800	0.31300	5.03356	0.00000	0.0000	0
19/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.92000	0.88300	4.02174	0.00000	0.0000	0
19/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32300	0.34000	5.26316	0.00000	0.0000	0
19/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.84500	0.81000	4.14201	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08530	0.08600	0.82063	0.00000	0.0000	201
19/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00230	0.00255	10.86957	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00300	0.00255	15.00000	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00039	0.00042	7.69231	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01109	0.01042	6.04148	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00945	0.01009	6.77249	0.00000	0.0000	0
19/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00015	0.00009	40.00000	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08660	0.08730	0.80831	0.00000	0.0000	1,185
19/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00421	0.00444	5.46318	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00461	0.00414	10.19523	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00170	0.00177	4.11765	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01210	0.01147	5.20661	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01027	0.01082	5.35540	0.00000	0.0000	0
19/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00067	0.00052	22.38806	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.66650	9.69720	0.31759	9.70400	9.7000	10,672
19/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.53400	10.50300	0.29429	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.53400	8.50300	0.36325	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.53400	6.50300	0.47444	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.53400	4.50300	0.68372	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.53500	2.50400	1.22288	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.53800	1.50700	2.01560	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.58200	0.55500	4.63918	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.51200	0.53800	5.07813	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
19/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.46800	1.49900	2.11172	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.38500	2.35400	1.29979	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.58400	10.55300	0.29289	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.58400	8.55300	0.36114	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.58400	6.55300	0.47084	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.58400	4.55300	0.67627	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.58400	2.55400	1.16099	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.58700	1.55700	1.89036	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.62600	0.59900	4.31310	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.47100	0.49600	5.30786	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.41800	1.44900	2.18618	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.28400	11.25300	0.27473	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.28400	9.25300	0.33391	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.28400	7.25300	0.42559	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.28400	5.25300	0.58668	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.28400	3.25300	0.94397	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.28500	2.25400	1.35667	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.29100	1.26000	2.40124	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09200	0.10100	9.78261	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.37600	0.35400	5.85106	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.73500	0.76300	3.80952	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.18400	11.15300	0.27718	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.18400	9.15300	0.33754	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
19/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.18400	7.15300	0.43151	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.18400	5.15300	0.59799	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.18400	3.15300	0.97362	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.18500	2.15400	1.41876	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.19300	1.16200	2.59849	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.11900	0.13000	9.24370	0.00000	0.0000	750
19/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.30300	0.28300	6.60066	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.82900	0.85700	3.37756	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.33400	10.30300	0.29998	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.33400	8.30300	0.37197	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.33400	6.30300	0.48942	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.33400	4.30300	0.71527	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.33500	2.30400	1.32762	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.34000	1.30900	2.31343	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.41500	0.39200	5.54217	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.68900	0.71600	3.91872	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.66700	1.69800	1.85963	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.43400	10.40300	0.29711	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.43400	8.40300	0.36756	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.43400	6.40300	0.48182	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.43400	4.40300	0.69914	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.43500	2.40400	1.27310	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.43900	1.40800	2.15427	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06200	0.06800	9.67742	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
19/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.49600	0.47100	5.04032	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.59900	0.62500	4.34057	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.56800	1.59800	1.91327	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.73400	10.70300	0.28880	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.73400	8.70300	0.35493	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.73400	6.70300	0.46035	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.73400	4.70300	0.65484	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.73400	2.70300	1.13387	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.73600	1.70500	1.78571	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.76200	0.73400	3.67454	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.35400	0.37700	6.49718	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.26900	1.29900	2.36407	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.88400	10.85300	0.28482	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.88400	8.85300	0.34894	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.88400	6.85300	0.45032	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.88400	4.85300	0.63473	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.88400	2.85300	1.07490	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.88600	1.85500	1.64369	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.90300	0.87400	3.21152	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25200	0.27300	8.33333	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.13600	0.12600	7.35294	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.12100	1.15100	2.67618	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.18400	10.15300	0.30440	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.18400	8.15300	0.37879	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
19/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.18400	6.15300	0.50129	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.18400	4.15300	0.74092	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.81700	1.84800	1.70611	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.23400	10.20300	0.30291	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.23400	8.20300	0.37649	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.23400	6.20300	0.49727	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.23400	4.20300	0.73217	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.23500	2.20400	1.38702	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.24100	1.21100	2.41741	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.10500	0.11400	8.57143	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.33900	0.31700	6.48968	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.78200	0.81000	3.58056	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.76700	1.79800	1.75439	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.28400	10.25300	0.30144	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.28400	8.25300	0.37422	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.28400	6.25300	0.49332	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.28400	4.25300	0.72362	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.71700	1.74800	1.80547	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.67000	0.64300	4.02985	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	60
19/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.22200	0.24200	9.00901	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	750
19/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.43100	0.45500	5.56845	0.00000	0.0000	0
19/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.06500	0.05800	10.76923	0.00000	0.0000	1,125
19/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.78490	9.81570	0.31477	9.82500	9.8250	11,799
19/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31400	0.32700	4.14013	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.32900	0.31100	5.47112	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29400	0.30700	4.42177	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.35900	0.34100	5.01393	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
19/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33800	0.35200	4.14201	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.30300	0.28600	5.61056	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47800	0.49600	3.76569	0.00000	0.0000	10,429
19/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.76100	0.73700	3.15375	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.14600	0.15300	4.79452	0.00000	0.0000	14,937
19/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.84400	0.81900	2.96209	0.00000	0.0000	0
19/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12900	0.13500	4.65116	0.00000	0.0000	4,508
19/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.90090	9.92970	0.29088	0.00000	0.0000	5,820
19/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
19/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.36600	0.35100	4.09836	0.00000	0.0000	0
19/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.44200	0.45500	2.94118	0.00000	0.0000	0
19/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.39100	0.37500	4.09207	0.00000	0.0000	0
19/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49300	0.50700	2.83976	0.00000	0.0000	0
19/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.34200	0.32700	4.38596	0.00000	0.0000	0
19/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.82030	6.79760	0.33283	0.00000	0.0000	14,565
19/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	0
19/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.15200	0.16500	8.55263	0.00000	0.0000	0
19/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.18700	0.20200	8.02139	0.00000	0.0000	0
19/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	200
19/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.83530	6.81190	0.34234	6.86400	6.8450	544
19/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.26000	0.24600	5.38462	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.12500	0.13400	7.20000	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.23000	0.21700	5.65217	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.14500	0.15500	6.89655	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.29200	0.27700	5.13699	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10700	0.11500	7.47664	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.84600	6.82160	0.35641	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.35300	0.33800	4.24929	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15700	0.16600	5.73248	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32200	0.30800	4.34783	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17600	0.18600	5.68182	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38500	0.36900	4.15584	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13900	0.14700	5.75540	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.84270	6.83150	0.16368	0.00000	0.0000	149
19/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.40400	0.39800	1.48515	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21100	0.21700	2.84360	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37600	0.37000	1.59574	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.23300	0.23900	2.57511	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43400	0.42800	1.38249	0.00000	0.0000	0
19/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19100	0.19700	3.14136	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.36310	7.31190	0.69536	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.87800	0.84700	3.53075	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.81500	0.83500	2.45399	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.85700	0.83100	3.03384	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
19/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.84400	0.86900	2.96209	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.90100	0.86900	3.55161	0.00000	0.0000	0
19/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.78800	0.80700	2.41117	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.82160	6.80660	0.21989	0.00000	0.0000	706
19/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.88200	0.89700	1.70068	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.93100	0.94600	1.61117	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
19/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.83300	0.84700	1.68067	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.89700	6.88320	0.20009	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13300	0.13100	1.50376	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.28600	0.29800	4.19580	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11800	0.11600	1.69492	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.32100	0.33300	3.73832	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
19/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25300	0.26400	4.34783	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.25520	7.21680	0.52928	0.00000	0.0000	150
19/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.29000	0.26300	9.31034	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08500	0.09600	12.94118	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.25500	0.23000	9.80392	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10000	0.11300	13.00000	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.32600	0.29800	8.58896	0.00000	0.0000	0
19/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07100	0.08100	14.08451	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.36000	7.32060	0.53533	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.33300	0.31000	6.90691	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22300	0.23900	7.17489	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.30700	0.28500	7.16612	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24700	0.26400	6.88259	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.36100	0.33700	6.64820	0.00000	0.0000	0
19/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20100	0.21600	7.46269	0.00000	0.0000	0

**Future Open Interest**

**455,053**

**Option Open Interest**

**513,707**

**Total**

**968,760**