



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 20/10/2010

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
20/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.03170	6.97650	0.78502	7.02700	6.9800	289,314
20/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.91800	8.97400	0.62794	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.91800	6.97400	0.80948	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.91800	4.97400	1.13867	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.91800	2.97400	1.91912	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	1,000
20/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.92700	0.98100	5.82524	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.20800	0.17000	18.26923	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12600	0.14400	14.28571	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.08300	1.02800	5.07849	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.08200	2.02700	2.64169	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.08200	3.02700	1.78456	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.52000	1.57500	3.61842	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.96800	9.02400	0.62444	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.96800	7.02400	0.80367	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.96800	5.02400	1.12721	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
20/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.96800	3.02400	1.88679	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.17900	0.14800	17.31844	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14700	0.17200	17.00680	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.03400	0.97900	5.31915	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.03200	1.97700	2.70669	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
20/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.03200	2.97700	1.81398	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.01800	9.07400	0.62098	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.01800	7.07400	0.79795	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.01800	5.07400	1.11598	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.01800	3.07400	1.85553	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	16,000
20/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.02500	1.07900	5.26829	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.15300	0.12800	16.33987	0.00000	0.0000	10,534
20/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.17100	0.20200	18.12865	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.98400	0.92900	5.58943	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.98200	1.92700	2.77497	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.98200	2.92700	1.84440	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.06800	9.12400	0.61756	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.06800	7.12400	0.79230	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.06800	5.12400	1.10497	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.06800	3.12400	1.82529	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.07400	1.12900	5.12104	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.13300	0.11100	16.54135	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.20100	0.23500	16.91542	0.00000	0.0000	100
20/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.93500	0.88000	5.88235	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.93200	1.87700	2.84679	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.93200	2.87700	1.87585	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	27,690
20/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.97600	1.03000	5.53279	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.11800	9.17400	0.61417	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.11800	7.17400	0.78674	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
20/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.11800	5.17400	1.09418	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.11800	3.17400	1.79602	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	4,400
20/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.12300	1.17800	4.89760	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.11500	0.09500	17.39130	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.23300	0.26900	15.45064	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.88600	0.83200	6.09481	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.88200	1.82700	2.92242	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.88200	2.82700	1.90840	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.16800	9.22400	0.61082	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.16800	7.22400	0.78125	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.16800	5.22400	1.08359	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.16800	3.22400	1.76768	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.17200	1.22700	4.69283	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.09900	0.08200	17.17172	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.26700	0.30600	14.60674	0.00000	0.0000	3,500
20/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.83700	0.78300	6.45161	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.83200	1.77700	3.00218	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.83200	2.77700	1.94209	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.21800	9.27400	0.60751	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.21800	7.27400	0.77584	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.21800	5.27400	1.07321	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.21800	3.27400	1.74021	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,000
20/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.22200	1.27700	4.50082	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.08500	0.07000	17.64706	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.30300	0.34400	13.53135	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.78800	0.73500	6.72589	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
20/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.78200	1.72700	3.08642	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.78200	2.72700	1.97699	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.41800	9.47400	0.59461	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.41800	7.47400	0.75492	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.41800	5.47400	1.03359	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.41800	3.47400	1.63839	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.42000	1.47600	3.94366	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.04600	0.03700	19.56522	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.46400	0.51100	10.12931	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.60000	0.54800	8.66667	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.58200	1.52700	3.47661	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.58200	2.52700	2.13013	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.36800	9.42400	0.59778	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.36800	7.42400	0.76004	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.36800	5.42400	1.04322	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.36800	3.42400	1.66271	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.37000	1.42600	4.08759	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.05400	0.04300	20.37037	0.00000	0.0000	7,307
20/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.42200	0.46700	10.66351	0.00000	0.0000	48,000
20/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.64600	0.59400	8.04954	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.63200	1.57700	3.37010	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.63200	2.57700	2.08967	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
20/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.56900	1.62500	3.56915	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.46800	9.52400	0.59147	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
20/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.46800	7.52400	0.74987	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.46800	5.52400	1.02414	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.46800	3.52400	1.61476	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.47000	1.52500	3.74150	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	33,300
20/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.50700	0.55500	9.46746	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.55400	0.50300	9.20578	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.53200	1.47700	3.59008	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.53200	2.47700	2.17220	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.27100	1.32700	4.40598	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.81800	8.87400	0.63506	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.81800	6.87400	0.82136	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.81800	4.87400	1.16231	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.81800	2.87400	1.98722	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	14,644
20/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.83100	0.88400	6.37786	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.27200	0.23000	15.44118	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09000	0.10400	15.55556	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.18300	1.12800	4.64920	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.18200	2.12700	2.52062	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.18200	3.12700	1.72847	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.86800	8.92400	0.63148	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.86800	6.92400	0.81538	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.86800	4.92400	1.15037	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.86800	2.92400	1.95258	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01100	0.00900	18.18182	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
20/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.87900	0.93300	6.14334	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23900	0.19900	16.73640	0.00000	0.0000	30,000
20/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10700	0.12300	14.95327	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.13300	1.07800	4.85437	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.13200	2.07700	2.57974	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.13200	3.07700	1.75607	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.26800	9.32400	0.60423	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.26800	7.32400	0.77050	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.26800	5.32400	1.06302	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.26800	3.32400	1.71359	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.07300	0.06000	17.80822	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.34100	0.38400	12.60997	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.74000	0.68700	7.16216	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.73200	1.67700	3.17552	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.73200	2.67700	2.01318	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.31800	9.37400	0.60099	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.31800	7.37400	0.76524	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.31800	5.37400	1.05303	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.31800	3.37400	1.68776	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.32100	1.37600	4.16351	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.06300	0.05100	19.04762	0.00000	0.0000	2,040
20/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.38100	0.42500	11.54856	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.69300	0.64000	7.64791	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.68200	1.62700	3.26992	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.68200	2.62700	2.05071	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.01800	8.07400	0.69843	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
20/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.01800	6.07400	0.93054	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.01800	4.07400	1.39373	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.01800	2.07400	2.77502	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.98200	3.92700	1.38122	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.06800	2.12400	2.70793	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
20/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.46800	2.52400	2.26904	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.16800	2.22400	2.58303	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.51800	2.57400	2.22399	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	2,423
20/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.78300	0.83600	6.76884	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.86900	1.92500	2.99625	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
20/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.59600	0.64700	8.55705	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	15,000
20/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.76900	1.82500	3.16563	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
20/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	1,000
20/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.68900	0.74000	7.40203	0.00000	0.0000	500
20/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.96900	2.02400	2.79330	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	20,000
20/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.55100	0.60100	9.07441	0.00000	0.0000	0
20/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	6,534
20/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.12710	7.07390	0.74645	7.10000	7.0850	56,020
20/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	33,350
20/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.95100	0.99700	4.83701	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	340
20/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.99600	1.04200	4.61847	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.90600	0.95200	5.07726	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.41600	1.46500	3.46045	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	30,000
20/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.37500	3.42800	1.57037	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
20/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.38300	0.41700	8.87728	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21000	0.19100	9.04762	0.00000	0.0000	33,350
20/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.32100	1.37000	3.70931	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04800	0.04400	8.33333	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
20/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.52900	0.56800	7.37240	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.15600	0.14200	8.97436	0.00000	0.0000	12,000
20/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.56800	0.60800	7.04225	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.14500	0.13200	8.96552	0.00000	0.0000	371
20/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.60800	0.64800	6.57895	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.13500	0.12200	9.62963	0.00000	0.0000	500
20/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.35000	0.38200	9.14286	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.22700	0.20600	9.25110	0.00000	0.0000	7,500
20/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.25700	0.28400	10.50584	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.28400	0.25800	9.15493	0.00000	0.0000	1,200
20/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.45400	0.49000	7.92952	0.00000	0.0000	0
20/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.18100	0.16400	9.39227	0.00000	0.0000	65
20/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.22100	7.16750	0.74089	0.00000	0.0000	15,218
20/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.27200	0.25400	6.61765	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.50100	0.53700	7.18563	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25700	0.24000	6.61479	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.53600	0.57300	6.90299	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28700	0.26800	6.62021	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.46600	0.50100	7.51073	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65800	0.61800	6.07903	0.00000	0.0000	0
20/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13700	0.15100	10.21898	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.32400	7.26760	0.77007	0.00000	0.0000	288
20/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.23100	0.21700	6.06061	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.95700	0.99900	4.38871	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.22200	0.20900	5.85586	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.99800	1.04100	4.30862	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.24100	0.22600	6.22407	0.00000	0.0000	0
20/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.91700	0.95800	4.47110	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.29990	9.24600	0.57958	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.67300	1.64500	1.67364	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.57300	1.59900	1.65289	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.65600	1.62800	1.69082	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.60600	1.63200	1.61893	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.69000	1.66200	1.65680	0.00000	0.0000	0
20/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.54000	1.56600	1.68831	0.00000	0.0000	0
20/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.05080	11.05560	0.04344	11.04990	11.0245	24,098
20/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
20/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.88300	0.87900	0.45300	0.00000	0.0000	0
20/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.83700	0.83400	0.35842	0.00000	0.0000	0
20/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	50
20/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.19210	11.20120	0.08131	11.15800	11.1580	22,930
20/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.19500	0.19800	1.53846	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.80300	0.79700	0.74720	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.18400	0.18700	1.63043	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.84200	0.83600	0.71259	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
20/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.20600	0.20900	1.45631	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.76400	0.75800	0.78534	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.54700	0.54200	0.91408	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.28900	0.29300	1.38408	0.00000	0.0000	870
20/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.44300	1.43600	0.48510	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08500	0.08700	2.35294	0.00000	0.0000	870
20/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.96400	0.95700	0.72614	0.00000	0.0000	0
20/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.15600	0.15800	1.28205	0.00000	0.0000	150
20/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.32990	11.33960	0.08561	0.00000	0.0000	1,564
20/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.32600	0.32900	0.92025	0.00000	0.0000	0
20/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.84600	0.83900	0.82742	0.00000	0.0000	0
20/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.31300	0.31500	0.63898	0.00000	0.0000	0
20/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88300	0.87500	0.90600	0.00000	0.0000	0
20/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.34000	0.34200	0.58824	0.00000	0.0000	0
20/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.81000	0.80200	0.98765	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08600	0.08620	0.23256	0.00000	0.0000	211
20/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00255	0.00263	3.13725	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00255	0.00243	4.70588	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00042	0.00043	2.38095	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01042	0.01023	1.82342	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01009	0.01029	1.98216	0.00000	0.0000	0
20/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08730	0.08750	0.22910	0.00000	0.0000	1,185
20/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00444	0.00451	1.57658	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00414	0.00401	3.14010	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00177	0.00179	1.12994	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01147	0.01129	1.56931	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01082	0.01099	1.57116	0.00000	0.0000	0
20/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00052	0.00049	5.76923	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.69720	9.73600	0.40012	9.74750	9.6685	10,545
20/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.50300	10.46400	0.37132	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.50300	8.46400	0.45866	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.50300	6.46400	0.59972	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.50300	4.46400	0.86609	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.50400	2.46500	1.55751	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.50700	1.46900	2.52157	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05200	0.06000	15.38462	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.55500	0.52400	5.58559	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.53800	0.57200	6.31970	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
20/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.49900	1.53700	2.53502	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.35400	2.31500	1.65675	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.55300	10.51400	0.36956	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.55300	8.51400	0.45598	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.55300	6.51400	0.59515	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.55300	4.51400	0.85658	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.55400	2.51500	1.52702	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.55700	1.51800	2.50482	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.59900	0.56600	5.50918	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.49600	0.52900	6.65323	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.44900	1.48700	2.62250	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.25300	11.21400	0.34657	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.25300	9.21400	0.42148	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.25300	7.21400	0.53771	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.25300	5.21400	0.74243	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.25300	3.21400	1.19889	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.25400	2.21500	1.73026	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.26000	1.22200	3.01587	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10100	0.11400	12.87129	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.35400	0.32800	7.34463	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.76300	0.79900	4.71822	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.15300	11.11400	0.34968	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.15300	9.11400	0.42609	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
20/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.15300	7.11400	0.54523	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.15300	5.11400	0.75684	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.15300	3.11400	1.23692	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.15400	2.11500	1.81058	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.16200	1.12500	3.18417	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13000	0.14500	11.53846	0.00000	0.0000	750
20/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.28300	0.25900	8.48057	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.85700	0.89500	4.43407	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.30300	10.26400	0.37853	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.30300	8.26400	0.46971	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.30300	6.26400	0.61875	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.30300	4.26400	0.90634	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.30400	2.26500	1.69271	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.30900	1.27100	2.90298	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08900	0.10000	12.35955	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.39200	0.36400	7.14286	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.71600	0.75200	5.02793	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.69800	1.73700	2.29682	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.40300	10.36400	0.37489	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.40300	8.36400	0.46412	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.40300	6.36400	0.60909	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.40300	4.36400	0.88576	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.40400	2.36500	1.62230	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.40800	1.37000	2.69886	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06800	0.07800	14.70588	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
20/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.47100	0.44200	6.15711	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.62500	0.66100	5.76000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.59800	1.63700	2.44055	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.70300	10.66400	0.36438	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.70300	8.66400	0.44812	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.70300	6.66400	0.58183	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.70300	4.66400	0.82926	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.70300	2.66400	1.44284	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.70500	1.66700	2.22874	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.73400	0.69900	4.76839	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.37700	0.40800	8.22281	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.29900	1.33800	3.00231	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.85300	10.81400	0.35935	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.85300	8.81400	0.44053	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.85300	6.81400	0.56909	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.85300	4.81400	0.80363	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.85300	2.81400	1.36698	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.85500	1.81600	2.10243	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.87400	0.83800	4.11899	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27300	0.30100	10.25641	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.12600	0.11500	8.73016	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.15100	1.18900	3.30148	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.15300	10.11400	0.38412	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.15300	8.11400	0.47835	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
20/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.15300	6.11400	0.63384	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.15300	4.11400	0.93908	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.84800	1.88700	2.11039	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.20300	10.16400	0.38224	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.20300	8.16400	0.47544	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.20300	6.16400	0.62873	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.20300	4.16400	0.92791	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.20400	2.16500	1.76951	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.21100	1.17400	3.05533	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11400	0.12900	13.15789	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.31700	0.29300	7.57098	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.81000	0.84700	4.56790	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.79800	1.83700	2.16908	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.25300	10.21400	0.38038	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.25300	8.21400	0.47256	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.25300	6.21400	0.62370	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.25300	4.21400	0.91700	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.74800	1.78700	2.23112	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.64300	0.61000	5.13219	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	60
20/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.24200	0.26900	11.15702	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.14500	0.13300	8.27586	0.00000	0.0000	750
20/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.45500	0.48800	7.25275	0.00000	0.0000	0
20/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	1,125
20/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.81570	9.85750	0.42585	0.00000	0.0000	11,799
20/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.32700	0.35300	7.95107	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.31100	0.29600	4.82315	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.30700	0.32800	6.84039	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.34100	0.32100	5.86510	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
20/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.35200	0.37900	7.67045	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.28600	0.27200	4.89510	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.18000	0.17000	5.55556	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.49600	0.52700	6.25000	0.00000	0.0000	10,429
20/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.73700	0.70700	4.07056	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15300	0.16400	7.18954	0.00000	0.0000	14,937
20/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.81900	0.78800	3.78510	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13500	0.14500	7.40741	0.00000	0.0000	4,508
20/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.00000	0.48200	100.00000	0.00000	0.0000	0
20/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00000	0.23900	100.00000	0.00000	0.0000	100
20/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.92970	9.97210	0.42700	0.00000	0.0000	5,820
20/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.48100	0.50900	5.82121	0.00000	0.0000	0
20/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.35100	0.33700	3.98860	0.00000	0.0000	0
20/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.45500	0.48300	6.15385	0.00000	0.0000	0
20/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.37500	0.36100	3.73333	0.00000	0.0000	0
20/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.50700	0.53600	5.71992	0.00000	0.0000	0
20/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.32700	0.31400	3.97554	0.00000	0.0000	0
20/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.79760	6.83260	0.51489	6.81000	6.8100	14,565
20/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06300	0.07400	17.46032	0.00000	0.0000	0
20/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.16500	0.14100	14.54545	0.00000	0.0000	0
20/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.20200	0.17500	13.36634	0.00000	0.0000	0
20/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05000	0.05800	16.00000	0.00000	0.0000	200
20/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.81190	6.84970	0.55491	0.00000	0.0000	544
20/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24600	0.27000	9.75610	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.13400	0.12000	10.44776	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21700	0.23900	10.13825	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.15500	0.13900	10.32258	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27700	0.30200	9.02527	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.11500	0.10200	11.30435	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.82160	6.85940	0.55412	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33800	0.36200	7.10059	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.16600	0.15300	7.83133	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30800	0.33100	7.46753	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18600	0.17200	7.52688	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.36900	0.39400	6.77507	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14700	0.13500	8.16327	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.83150	6.86680	0.51672	0.00000	0.0000	149
20/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39800	0.42000	5.52764	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21700	0.20300	6.45161	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37000	0.39100	5.67568	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.23900	0.22400	6.27615	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42800	0.45000	5.14019	0.00000	0.0000	0
20/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19700	0.18300	7.10660	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.31190	7.34660	0.47457	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.84700	0.86700	2.36128	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
20/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.83500	0.82000	1.79641	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.83100	0.84600	1.80505	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.86900	0.84900	2.30150	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.86900	0.89000	2.41657	0.00000	0.0000	0
20/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.80700	0.79300	1.73482	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.80660	6.80330	0.04848	0.00000	0.0000	706
20/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.89700	0.90000	0.33445	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.94600	0.94900	0.31712	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.84700	0.85000	0.35419	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.88320	6.88200	0.01743	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13100	0.12900	1.52672	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.29800	0.29700	0.33557	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11600	0.11500	0.86207	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.33300	0.33300	0.00000	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14700	0.14500	1.36054	0.00000	0.0000	0
20/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.26400	0.26300	0.37879	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.21680	7.27540	0.81199	0.00000	0.0000	150
20/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.26300	0.30500	15.96958	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09600	0.08000	16.66667	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.23000	0.26900	16.95652	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11300	0.09400	16.81416	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.29800	0.34200	14.76510	0.00000	0.0000	0
20/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08100	0.06700	17.28395	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.32060	7.38280	0.84966	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.31000	0.34700	11.93548	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23900	0.21400	10.46025	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28500	0.32100	12.63158	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26400	0.23800	9.84848	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.33700	0.37500	11.27596	0.00000	0.0000	0
20/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21600	0.19200	11.11111	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>455,106</b>
<b>Option Open Interest</b>	<b>513,807</b>
<b>Total</b>	<b>968,913</b>