



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/10/2010

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
22/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.94690	7.00160	0.78740	7.02800	6.9710	289,305
22/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.00300	8.94800	0.61091	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.00300	6.94800	0.78538	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.00300	4.94800	1.09934	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.00300	2.94800	1.83150	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	1,000
22/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.00900	0.95500	5.35183	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.15300	0.18200	18.95425	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.15600	0.13000	16.66667	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.99900	1.05300	5.40541	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.99700	2.05200	2.75413	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.99700	3.05200	1.83517	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.60400	1.54900	3.42893	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.05300	8.99800	0.60753	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.05300	6.99800	0.77981	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.05300	4.99800	1.08846	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
22/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.05300	2.99800	1.80151	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.13200	0.15500	17.42424	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.18500	0.15300	17.29730	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.94900	1.00300	5.69020	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.94700	2.00200	2.82486	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
22/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.94700	3.00200	1.86630	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.10300	9.04800	0.60420	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.10300	7.04800	0.77432	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.10300	5.04800	1.07780	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.10300	3.04800	1.77248	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	16,000
22/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.10700	1.05300	4.87805	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.11400	0.13400	17.54386	0.00000	0.0000	10,534
22/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.21700	0.18200	16.12903	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.90000	0.95400	6.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.89700	1.95200	2.89931	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.89700	2.95200	1.89852	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.15300	9.09800	0.60090	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.15300	7.09800	0.76891	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.15300	5.09800	1.06734	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.15300	3.09800	1.74437	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.15700	1.10200	4.75367	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09800	0.11500	17.34694	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.25100	0.21300	15.13944	0.00000	0.0000	100
22/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.85100	0.90500	6.34548	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.84700	1.90200	2.97780	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.84700	2.90200	1.93186	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	27,690
22/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.05800	1.00400	5.10397	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.20300	9.14800	0.59763	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.20300	7.14800	0.76357	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
22/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.20300	5.14800	1.05708	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.20300	3.14800	1.71714	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	4,400
22/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.20600	1.15200	4.47761	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.08300	0.09900	19.27711	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.28600	0.24700	13.63636	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.80200	0.85500	6.60848	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.79700	1.85200	3.06066	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.79700	2.85200	1.96639	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.25300	9.19800	0.59440	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.25300	7.19800	0.75831	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.25300	5.19800	1.04702	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.25300	3.19800	1.69075	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.25600	1.20100	4.37898	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.07100	0.08400	18.30986	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.32400	0.28200	12.96296	0.00000	0.0000	3,500
22/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.75400	0.80700	7.02918	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.74700	1.80200	3.14825	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.74700	2.80200	2.00218	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.30300	9.24800	0.59121	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.30300	7.24800	0.75312	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.30300	5.24800	1.03715	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.30300	3.24800	1.66515	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	4,000
22/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.30500	1.25100	4.13793	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.06100	0.07200	18.03279	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.36400	0.32000	12.08791	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.70600	0.75800	7.36544	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
22/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.69700	1.75200	3.24101	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.69700	2.75200	2.03930	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.50300	9.44800	0.57876	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.50300	7.44800	0.73304	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.50300	5.44800	0.99945	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.50300	3.44800	1.57008	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.50400	1.45000	3.59043	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.53400	0.48500	9.17603	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.52000	0.57000	9.61538	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.49700	1.55200	3.67401	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.49700	2.55200	2.20264	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.45300	9.39800	0.58183	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.45300	7.39800	0.73796	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.45300	5.39800	1.00862	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.45300	3.39800	1.59282	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.45500	1.40000	3.78007	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	7,307
22/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.49000	0.44200	9.79592	0.00000	0.0000	48,000
22/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.56500	0.61600	9.02655	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.54700	1.60200	3.55527	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.54700	2.60200	2.15940	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
22/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.65400	1.59900	3.32527	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.55300	9.49800	0.57574	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
22/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.55300	7.49800	0.72819	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.55300	5.49800	0.99046	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.55300	3.49800	1.54799	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.55400	1.49900	3.53925	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	33,300
22/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.58000	0.53000	8.62069	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.47600	0.52400	10.08403	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.44700	1.50200	3.80097	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.44700	2.50200	2.24765	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.35500	1.30000	4.05904	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.90300	8.84800	0.61777	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.90300	6.84800	0.79676	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.90300	4.84800	1.12176	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.90300	2.84800	1.89459	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	14,644
22/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.91100	0.85800	5.81778	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.21000	0.24500	16.66667	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.11300	0.09300	17.69912	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.09800	1.15200	4.91803	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.09700	2.15200	2.62279	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.09700	3.15200	1.77591	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.95300	8.89800	0.61432	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.95300	6.89800	0.79103	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.95300	4.89800	1.11044	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.95300	2.89800	1.86251	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00700	0.00800	14.28571	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
22/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.96000	0.90600	5.62500	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.18000	0.21200	17.77778	0.00000	0.0000	30,000
22/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.13300	0.11000	17.29323	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.04800	1.10300	5.24809	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.04700	2.10200	2.68686	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.04700	3.10200	1.80505	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.35300	9.29800	0.58805	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.35300	7.29800	0.74799	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.35300	5.29800	1.02746	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.35300	3.29800	1.64032	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05200	0.06100	17.30769	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.40500	0.35900	11.35802	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.65800	0.71000	7.90274	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.64700	1.70200	3.33940	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.64700	2.70200	2.07782	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.40300	9.34800	0.58492	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.40300	7.34800	0.74294	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.40300	5.34800	1.01795	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.40300	3.34800	1.61622	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.40500	1.35000	3.91459	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	2,040
22/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.44700	0.40000	10.51454	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.61100	0.66300	8.51064	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.59700	1.65200	3.44396	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.59700	2.65200	2.11783	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.10300	8.04800	0.67876	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
22/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.10300	6.04800	0.90120	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.10300	4.04800	1.34048	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.10300	2.04800	2.61531	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.89700	3.95200	1.41134	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.15300	2.09800	2.55458	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
22/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.55300	2.49800	2.15433	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.25300	2.19800	2.44119	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.60300	2.54800	2.11295	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	2,423
22/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.86300	0.81000	6.14137	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.95300	1.89800	2.81618	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
22/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.67200	0.62100	7.58929	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	15,000
22/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.85400	1.79900	2.96656	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
22/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	1,000
22/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.76700	0.71400	6.91004	0.00000	0.0000	500
22/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.05300	1.99800	2.67901	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
22/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.62500	0.57500	8.00000	0.00000	0.0000	0
22/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	6,534
22/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.04190	7.09780	0.79382	7.11150	7.1050	56,720
22/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	33,350
22/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.02300	0.97200	4.98534	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	340
22/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.06900	1.01800	4.77081	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.97800	0.92700	5.21472	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.49300	1.43900	3.61688	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	30,000
22/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.46000	3.40400	1.61850	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
22/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.43700	0.39800	8.92449	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17900	0.19600	9.49721	0.00000	0.0000	33,350
22/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.39800	1.34400	3.86266	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04000	0.04200	5.00000	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
22/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59000	0.54700	7.28814	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13200	0.14500	9.84848	0.00000	0.0000	12,000
22/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.63100	0.58600	7.13154	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	371
22/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.67200	0.62600	6.84524	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11400	0.12400	8.77193	0.00000	0.0000	500
22/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.40100	0.36400	9.22693	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19300	0.21200	9.84456	0.00000	0.0000	7,500
22/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.30200	0.26900	10.92715	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24400	0.26700	9.42623	0.00000	0.0000	1,200
22/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.51200	0.47000	8.20313	0.00000	0.0000	0
22/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.15400	0.16800	9.09091	0.00000	0.0000	65
22/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.13620	7.19390	0.80855	7.21900	7.2015	15,518
22/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24200	0.26000	7.43802	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.55600	0.51600	7.19424	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22900	0.24600	7.42358	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.59300	0.55200	6.91400	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25600	0.27500	7.42188	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52000	0.48100	7.50000	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59400	0.63500	6.90236	0.00000	0.0000	0
22/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15800	0.14100	10.75949	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.23860	7.29870	0.83027	0.00000	0.0000	288
22/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20900	0.22200	6.22010	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.02000	0.97300	4.60784	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.20100	0.21300	5.97015	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06200	1.01400	4.51977	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21800	0.23100	5.96330	0.00000	0.0000	0
22/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97900	0.93200	4.80082	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.21840	9.27410	0.60423	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.63600	1.66100	1.52812	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61800	1.58700	1.91595	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.61900	1.64500	1.60593	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65100	1.62100	1.81708	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.65200	1.67800	1.57385	0.00000	0.0000	0
22/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58400	1.55400	1.89394	0.00000	0.0000	0
22/10/2010	£ / R 2010/12/13			Foreign Exchange Future	10.94890	10.97990	0.28313	11.00100	10.9925	24,309
22/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02500	0.03300	32.00000	0.00000	0.0000	0
22/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.97600	0.95300	2.35656	0.00000	0.0000	0
22/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.93000	0.90700	2.47312	0.00000	0.0000	0
22/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02900	0.03700	27.58621	0.00000	0.0000	50
22/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.08920	11.12050	0.28226	0.00000	0.0000	22,932
22/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.17000	0.18700	10.00000	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.88100	0.86700	1.58910	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.16000	0.17700	10.62500	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.92100	0.90700	1.52009	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
22/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.18000	0.19800	10.00000	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.84100	0.82800	1.54578	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.61400	0.60500	1.46580	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.25300	0.27500	8.69565	0.00000	0.0000	870
22/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.53500	1.51300	1.43322	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	870
22/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.04600	1.03000	1.52964	0.00000	0.0000	0
22/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.13500	0.15000	11.11111	0.00000	0.0000	150
22/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.22710	11.25800	0.27523	0.00000	0.0000	1,564
22/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.29400	0.31700	7.82313	0.00000	0.0000	0
22/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.91700	0.90900	0.87241	0.00000	0.0000	0
22/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.28200	0.30500	8.15603	0.00000	0.0000	0
22/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.95500	0.94700	0.83770	0.00000	0.0000	0
22/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.30700	0.33100	7.81759	0.00000	0.0000	0
22/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.88000	0.87300	0.79545	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08560	0.08610	0.58411	0.00000	0.0000	211
22/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00236	0.00257	8.89831	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00276	0.00247	10.50725	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00038	0.00041	7.89474	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01078	0.01031	4.35993	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00971	0.01019	4.94336	0.00000	0.0000	0
22/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00011	0.00009	18.18182	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08690	0.08730	0.46030	0.00000	0.0000	1,185
22/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00426	0.00443	3.99061	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00436	0.00413	5.27523	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00169	0.00176	4.14201	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01179	0.01146	2.79898	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01048	0.01082	3.24427	0.00000	0.0000	0
22/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00058	0.00052	10.34483	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.71920	9.75020	0.31896	9.78000	9.7695	11,295
22/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.48100	10.45000	0.29577	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.48100	8.45000	0.36552	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.48100	6.45000	0.47832	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.48100	4.45000	0.69181	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.48200	2.45100	1.24899	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.48500	1.45400	2.08754	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.53400	0.50600	5.24345	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55500	0.58200	4.86486	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
22/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.52000	1.55100	2.03947	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.33200	2.30100	1.32933	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.53100	10.50000	0.29437	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.53100	8.50000	0.36338	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.53100	6.50000	0.47466	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.53100	4.50000	0.68418	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.53100	2.50000	1.22481	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.53400	1.50300	2.02086	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.57700	0.54900	4.85269	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.51200	0.53800	5.07813	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.47000	1.50100	2.10884	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.23100	11.20000	0.27602	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.23100	9.20000	0.33582	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.23100	7.20000	0.42871	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.23100	5.20000	0.59262	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.23100	3.20000	0.95946	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.23200	2.20100	1.38889	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.23800	1.20700	2.50404	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10300	0.11000	6.79612	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.33400	0.31000	7.18563	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.78300	0.81200	3.70370	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.13100	11.10000	0.27850	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.13100	9.10000	0.33950	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
22/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.13100	7.10000	0.43472	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.13100	5.10000	0.60417	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.13100	3.10000	0.99010	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.13200	2.10100	1.45403	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.14000	1.11000	2.63158	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13300	0.14200	6.76692	0.00000	0.0000	750
22/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.26400	0.24200	8.33333	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.87800	0.90800	3.41686	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.28100	10.25000	0.30153	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.28100	8.25000	0.37435	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.28100	6.25000	0.49355	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.28100	4.25000	0.72413	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.28200	2.25100	1.35846	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.28700	1.25600	2.40870	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09000	0.09700	7.77778	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.37100	0.34700	6.46900	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.73600	0.76400	3.80435	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.72000	1.75100	1.80233	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.38100	10.35000	0.29862	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.38100	8.35000	0.36988	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.38100	6.35000	0.48582	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.38100	4.35000	0.70760	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.38200	2.35100	1.30143	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.38600	1.35500	2.23665	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06900	0.07400	7.24638	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
22/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.45000	0.42400	5.77778	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.64400	0.67200	4.34783	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.62000	1.65100	1.91358	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.68100	10.65000	0.29023	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.68100	8.65000	0.35710	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.68100	6.65000	0.46400	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.68100	4.65000	0.66225	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.68100	2.65000	1.15628	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.68300	1.65200	1.84195	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.71100	0.68300	3.93812	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.39100	0.41400	5.88235	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.32100	1.35200	2.34671	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.83100	10.80000	0.28622	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.83100	8.80000	0.35104	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.83100	6.80000	0.45381	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.83100	4.80000	0.64169	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.83100	2.80000	1.09502	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.83300	1.80200	1.69122	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.85100	0.82200	3.40776	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.28300	0.30400	7.42049	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.11400	0.10400	8.77193	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.17200	1.20300	2.64505	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.13100	10.10000	0.30599	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.13100	8.10000	0.38126	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
22/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.13100	6.10000	0.50563	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.13100	4.10000	0.75042	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.87000	1.90100	1.65775	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.18100	10.15000	0.30449	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.18100	8.15000	0.37893	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.18100	6.15000	0.50154	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.18100	4.15000	0.74145	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.18200	2.15100	1.42071	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.18900	1.15800	2.60723	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11700	0.12500	6.83761	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.29800	0.27500	7.71812	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.83000	0.85900	3.49398	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.82000	1.85100	1.70330	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.23100	10.20000	0.30300	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.23100	8.20000	0.37662	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.23100	6.20000	0.49751	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.23100	4.20000	0.73269	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.77000	1.80100	1.75141	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.62100	0.59300	4.50886	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	60
22/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.25100	0.27000	7.56972	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.13200	0.12000	9.09091	0.00000	0.0000	750
22/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.47000	0.49500	5.31915	0.00000	0.0000	0
22/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	1,125
22/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.83860	9.87060	0.32525	0.00000	0.0000	11,799
22/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34200	0.35700	4.38596	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.30300	0.28600	5.61056	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31800	0.33200	4.40252	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.32900	0.31100	5.47112	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
22/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.36800	0.38300	4.07609	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.27900	0.26200	6.09319	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.17500	0.16300	6.85714	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.51400	0.53400	3.89105	0.00000	0.0000	10,429
22/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.71900	0.69400	3.47705	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15800	0.16500	4.43038	0.00000	0.0000	14,937
22/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.80100	0.77500	3.24594	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14000	0.14600	4.28571	0.00000	0.0000	4,508
22/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.49200	0.47000	4.47154	0.00000	0.0000	0
22/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.23100	0.24100	4.32900	0.00000	0.0000	100
22/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.95480	9.98830	0.33652	0.00000	0.0000	5,820
22/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.49900	0.51800	3.80762	0.00000	0.0000	0
22/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.34400	0.33000	4.06977	0.00000	0.0000	0
22/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.47300	0.49200	4.01691	0.00000	0.0000	0
22/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36800	0.35400	3.80435	0.00000	0.0000	0
22/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.52600	0.54500	3.61217	0.00000	0.0000	0
22/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.32100	0.30700	4.36137	0.00000	0.0000	0
22/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.81120	6.82450	0.19527	0.00000	0.0000	14,565
22/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06700	0.07900	17.91045	0.00000	0.0000	0
22/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.15600	0.15500	0.64103	0.00000	0.0000	0
22/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.19200	0.18900	1.56250	0.00000	0.0000	0
22/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05300	0.06300	18.86792	0.00000	0.0000	200
22/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.82590	6.83980	0.20364	6.87550	6.8755	594
22/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.25200	0.27100	7.53968	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.12600	0.13100	3.96825	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22300	0.24000	7.62332	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.14700	0.15000	2.04082	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.28400	0.30300	6.69014	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10800	0.11300	4.62963	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.83600	6.85090	0.21796	0.00000	0.0000	20
22/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34500	0.36400	5.50725	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15900	0.16300	2.51572	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31500	0.33400	6.03175	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17900	0.18300	2.23464	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37700	0.39600	5.03979	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14100	0.14500	2.83688	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.84540	6.86140	0.23373	0.00000	0.0000	149
22/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.40500	0.42300	4.44444	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21000	0.21200	0.95238	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37700	0.39400	4.50928	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.23200	0.23300	0.43103	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43500	0.45300	4.13793	0.00000	0.0000	0
22/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19000	0.19200	1.05263	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.32030	7.32360	0.04508	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.85100	0.85300	0.23502	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
22/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.83100	0.82900	0.24067	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.83500	0.83600	0.11976	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.86500	0.86200	0.34682	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.87400	0.87500	0.11442	0.00000	0.0000	0
22/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.80400	0.80100	0.37313	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.80040	6.82480	0.35880	0.00000	0.0000	706
22/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.90300	0.87800	2.76855	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.95200	0.92700	2.62605	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.85400	0.82900	2.92740	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.87720	6.90220	0.36352	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12700	0.13200	3.93701	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.30000	0.28000	6.66667	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11300	0.11700	3.53982	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.33600	0.31500	6.25000	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14300	0.14900	4.19580	0.00000	0.0000	0
22/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.26600	0.24700	7.14286	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.20540	7.17940	0.36084	0.00000	0.0000	150
22/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.25300	0.22900	9.48617	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.22100	0.19800	10.40724	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11600	0.11900	2.58621	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.28800	0.26400	8.33333	0.00000	0.0000	0
22/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.30900	7.28330	0.35162	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.30400	0.29000	4.60526	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24500	0.25700	4.89796	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.27900	0.26600	4.65950	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27000	0.28300	4.81481	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.33000	0.31500	4.54545	0.00000	0.0000	0
22/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22100	0.23200	4.97738	0.00000	0.0000	0

Future Open Interest	457,130
Option Open Interest	513,807
Total	970,937