



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/10/2010

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
26/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.97500	6.98120	0.08889	6.99500	6.9500	287,291
26/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.97500	8.96900	0.06685	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.97500	6.96900	0.08602	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.97500	4.96900	0.12060	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.97500	2.96900	0.20168	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	1,000
26/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.98100	0.97400	0.71356	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.16300	0.16400	0.61350	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13800	0.13300	3.62319	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.02600	1.03200	0.58480	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.02500	2.03100	0.29630	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.02500	3.03100	0.19835	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.57600	1.57000	0.38071	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.02500	9.01900	0.06648	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.02500	7.01900	0.08541	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.02500	5.01900	0.11940	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
26/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.02500	3.01900	0.19835	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.13700	0.13700	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.16200	0.15600	3.70370	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.97700	0.98300	0.61412	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.97500	1.98100	0.30380	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
26/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.97500	2.98100	0.20168	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.07500	9.06900	0.06612	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.07500	7.06900	0.08481	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.07500	5.06900	0.11823	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.07500	3.06900	0.19512	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,000
26/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.07900	1.07300	0.55607	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.11700	0.11800	0.85470	0.00000	0.0000	10,534
26/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.19200	0.18700	2.60417	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.92700	0.93300	0.64725	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.92500	1.93100	0.31169	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.92500	2.93100	0.20513	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.12500	9.11900	0.06575	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.12500	7.11900	0.08421	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.12500	5.11900	0.11707	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.12500	3.11900	0.19200	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.12800	1.12200	0.53191	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.22500	0.21900	2.66667	0.00000	0.0000	100
26/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.87800	0.88400	0.68337	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.87500	1.88100	0.32000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.87500	2.88100	0.20870	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	27,690
26/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.03000	1.02400	0.58252	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.17500	9.16900	0.06540	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.17500	7.16900	0.08362	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
26/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.17500	5.16900	0.11594	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.17500	3.16900	0.18898	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	4,400
26/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.17800	1.17200	0.50934	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.08500	0.08500	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.26000	0.25400	2.30769	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.82900	0.83500	0.72376	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.82500	1.83100	0.32877	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.82500	2.83100	0.21239	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.22500	9.21900	0.06504	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.22500	7.21900	0.08304	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.22500	5.21900	0.11483	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.22500	3.21900	0.18605	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.22700	1.22100	0.48900	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.29700	0.29100	2.02020	0.00000	0.0000	3,500
26/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.78000	0.78600	0.76923	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.77500	1.78100	0.33803	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.77500	2.78100	0.21622	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.27500	9.26900	0.06469	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.27500	7.26900	0.08247	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.27500	5.26900	0.11374	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.27500	3.26900	0.18321	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,000
26/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.27700	1.27100	0.46985	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.33600	0.33000	1.78571	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.73200	0.73700	0.68306	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
26/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.72500	1.73100	0.34783	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.72500	2.73100	0.22018	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.47500	9.46900	0.06332	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.47500	7.46900	0.08027	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.47500	5.46900	0.10959	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.47500	3.46900	0.17266	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.47600	1.47000	0.40650	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.50600	0.49900	1.38340	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.54300	0.54800	0.92081	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.52500	1.53100	0.39344	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.52500	2.53100	0.23762	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.42500	9.41900	0.06366	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.42500	7.41900	0.08081	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.42500	5.41900	0.11060	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.42500	3.41900	0.17518	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.42600	1.42000	0.42076	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	7,307
26/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.46200	0.45500	1.51515	0.00000	0.0000	48,000
26/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.58900	0.59500	1.01868	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.57500	1.58100	0.38095	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.57500	2.58100	0.23301	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
26/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.62600	1.62000	0.36900	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.52500	9.51900	0.06299	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
26/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.52500	7.51900	0.07973	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.52500	5.51900	0.10860	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.52500	3.51900	0.17021	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.52600	1.52000	0.39318	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	33,300
26/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.55100	0.54400	1.27042	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.49800	0.50300	1.00402	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.47500	1.48100	0.40678	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.47500	2.48100	0.24242	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.32700	1.32100	0.45215	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.87500	8.86900	0.06761	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.87500	6.86900	0.08727	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.87500	4.86900	0.12308	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.87500	2.86900	0.20870	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	14,644
26/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.88300	0.87600	0.79275	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.22300	0.22500	0.89686	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09800	0.09400	4.08163	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.12600	1.13200	0.53286	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.12500	2.13100	0.28235	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.12500	3.13100	0.19200	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.92500	8.91900	0.06723	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.92500	6.91900	0.08664	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.92500	4.91900	0.12183	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.92500	2.91900	0.20513	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00700	0.00600	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
26/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.93200	0.92500	0.75107	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.19200	0.19300	0.52083	0.00000	0.0000	30,000
26/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11700	0.11200	4.27350	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.07600	1.08200	0.55762	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.07500	2.08100	0.28916	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.07500	3.08100	0.19512	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.32500	9.31900	0.06434	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.32500	7.31900	0.08191	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.32500	5.31900	0.11268	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.32500	3.31900	0.18045	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.37700	0.37000	1.85676	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.68400	0.68900	0.73099	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.67500	1.68100	0.35821	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.67500	2.68100	0.22430	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.37500	9.36900	0.06400	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.37500	7.36900	0.08136	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.37500	5.36900	0.11163	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.37500	3.36900	0.17778	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.37700	1.37000	0.50835	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	2,040
26/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.41900	0.41200	1.67064	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.63600	0.64200	0.94340	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.62500	1.63100	0.36923	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.62500	2.63100	0.22857	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.07500	8.06900	0.07430	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
26/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.07500	6.06900	0.09877	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.07500	4.06900	0.14724	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.07500	2.06900	0.28916	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.92500	3.93100	0.15287	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.12500	2.11900	0.28235	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
26/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.52500	2.51900	0.23762	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.22500	2.21900	0.26966	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.57500	2.56900	0.23301	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	2,423
26/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.83400	0.82800	0.71942	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.92500	1.91900	0.31169	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
26/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.64300	0.63700	0.93313	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	15,000
26/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.82500	1.81900	0.32877	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
26/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	1,000
26/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.73800	0.73200	0.81301	0.00000	0.0000	500
26/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.02500	2.01900	0.29630	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
26/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.59700	0.59000	1.17253	0.00000	0.0000	0
26/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	6,534
26/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.07110	7.07720	0.08627	7.08300	7.0830	56,920
26/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	33,350
26/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.99400	0.98800	0.60362	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	340
26/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.04000	1.03300	0.67308	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07000	0.06900	1.42857	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.94900	0.94200	0.73762	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.46400	1.45800	0.40984	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	30,000
26/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.43100	3.42500	0.17488	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
26/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.41100	0.40500	1.45985	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.18200	0.18200	0.00000	0.00000	0.0000	33,350
26/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.36900	1.36200	0.51132	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04000	0.03900	2.50000	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
26/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.56300	0.55600	1.24334	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13400	0.13300	0.74627	0.00000	0.0000	12,000
26/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.60300	0.59700	0.99502	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12400	0.12400	0.00000	0.00000	0.0000	371
26/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.64400	0.63800	0.93168	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	500
26/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37600	0.37000	1.59574	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19700	0.19700	0.00000	0.00000	0.0000	7,500
26/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.27800	0.27300	1.79856	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24900	0.25000	0.40161	0.00000	0.0000	1,200
26/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.48500	0.47900	1.23711	0.00000	0.0000	0
26/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.15600	0.15600	0.00000	0.00000	0.0000	65
26/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.16650	7.17180	0.07396	7.16850	7.1685	15,118
26/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24800	0.24800	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53200	0.52600	1.12782	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.23500	0.23400	0.42553	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56900	0.56200	1.23023	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.26200	0.26200	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49600	0.49000	1.20968	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61400	0.61600	0.32573	0.00000	0.0000	0
26/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.26970	7.27490	0.07153	0.00000	0.0000	288
26/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.21400	0.21400	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99400	0.98900	0.50302	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.20600	0.20600	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03600	1.03100	0.48263	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.22300	0.22300	0.00000	0.00000	0.0000	0
26/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95300	0.94800	0.52466	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.24890	9.25680	0.08542	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64700	1.65000	0.18215	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59800	1.59300	0.31289	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63000	1.63300	0.18405	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.63100	1.62600	0.30656	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66400	1.66700	0.18029	0.00000	0.0000	0
26/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56500	1.56000	0.31949	0.00000	0.0000	0
26/10/2010	£ / R 2010/12/13			Foreign Exchange Future	10.96090	11.06650	0.96342	11.09350	11.0200	24,247
26/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
26/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.96700	0.87000	10.03102	0.00000	0.0000	0
26/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.92000	0.82400	10.43478	0.00000	0.0000	0
26/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03100	0.04000	29.03226	0.00000	0.0000	50
26/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.10020	11.20750	0.96665	11.20950	11.1265	22,932
26/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.18100	0.20600	13.81215	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.88100	0.79900	9.30760	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.17100	0.19500	14.03509	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.92100	0.83800	9.01194	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
26/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.19100	0.21700	13.61257	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.84100	0.76000	9.63139	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.61600	0.54500	11.52597	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26600	0.30200	13.53383	0.00000	0.0000	870
26/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.53200	1.43600	6.26632	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	870
26/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.04600	0.95900	8.31740	0.00000	0.0000	0
26/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.14600	0.16600	13.69863	0.00000	0.0000	150
26/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.23560	11.34320	0.95767	0.00000	0.0000	1,564
26/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31000	0.34200	10.32258	0.00000	0.0000	0
26/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.92400	0.84900	8.11688	0.00000	0.0000	0
26/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.29800	0.32900	10.40268	0.00000	0.0000	0
26/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.96200	0.88600	7.90021	0.00000	0.0000	0
26/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32300	0.35600	10.21672	0.00000	0.0000	0
26/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.88700	0.81300	8.34273	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08660	0.08590	0.80831	0.00000	0.0000	211
26/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00274	0.00238	13.13869	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00214	0.00248	15.88785	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00041	0.00034	17.07317	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00981	0.01044	6.42202	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01066	0.00998	6.37899	0.00000	0.0000	0
26/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00006	0.00008	33.33333	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08790	0.08720	0.79636	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00468	0.00433	7.47863	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00378	0.00413	9.25926	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00180	0.00164	8.88889	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01090	0.01144	4.95413	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01136	0.01074	5.45775	0.00000	0.0000	0
26/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00046	0.00054	17.39130	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.74540	9.67830	0.68853	9.74000	9.6950	11,297
26/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.45500	10.52200	0.64084	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.45500	8.52200	0.79243	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.45500	6.52200	1.03796	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.45500	4.52200	1.50393	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.45500	2.52200	2.72912	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.45800	1.52500	4.59534	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05100	0.04100	19.60784	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.50600	0.56300	11.26482	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.57500	0.51500	10.43478	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
26/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03000	0.03700	23.33333	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.54600	1.47900	4.33376	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.30600	2.37200	2.86210	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.50500	10.57200	0.63779	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.50500	8.57200	0.78777	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.50500	6.57200	1.02998	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.50500	4.57200	1.48724	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.50500	2.57200	2.67465	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.50800	1.57400	4.37666	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.55000	0.60800	10.54545	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.53100	0.47200	11.11111	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03600	0.04400	22.22222	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.49600	1.42900	4.47861	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.20500	11.27200	0.59795	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.20500	9.27200	0.72787	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.20500	7.27200	0.92991	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.20500	5.27200	1.28722	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.20500	3.27200	2.09048	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.20600	2.27300	3.03717	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.21100	1.27700	5.45004	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10300	0.08400	18.44660	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.30800	0.35600	15.58442	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.80600	0.74200	7.94045	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.10500	11.17200	0.60333	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.10500	9.17200	0.73586	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
26/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.10500	7.17200	0.94300	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.10500	5.17200	1.31244	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.10500	3.17200	2.15781	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.10600	2.17300	3.18139	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.11300	1.17800	5.84007	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13500	0.11100	17.77778	0.00000	0.0000	750
26/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.24000	0.28300	17.91667	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.90200	0.83700	7.20621	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.25500	10.32200	0.65334	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.25500	8.32200	0.81163	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.25500	6.32200	1.07114	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.25500	4.32200	1.57462	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.25600	2.32200	2.92553	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.26000	1.32600	5.23810	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09000	0.07300	18.88889	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.34500	0.39500	14.49275	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.75800	0.69500	8.31135	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.74600	1.67900	3.83734	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.35500	10.42200	0.64703	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.35500	8.42200	0.80192	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.35500	6.42200	1.05429	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.35500	4.42200	1.53846	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.35500	2.42200	2.84501	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.35900	1.42500	4.85651	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06800	0.05500	19.11765	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
26/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.42300	0.47700	12.76596	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.66500	0.60300	9.32331	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.64600	1.57900	4.07047	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.65500	10.72200	0.62881	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.65500	8.72200	0.77412	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.65500	6.72200	1.00676	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.65500	4.72200	1.43931	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.65500	2.72200	2.52354	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.65700	1.72400	4.04345	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.68400	0.74500	8.91813	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.40600	0.35200	13.30049	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06100	0.07400	21.31148	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.34700	1.28000	4.97402	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.80500	10.87200	0.62008	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.80500	8.87200	0.76093	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.80500	6.87200	0.98457	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.80500	4.87200	1.39438	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.80500	2.87200	2.38859	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.80600	1.87300	3.70986	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.82400	0.88700	7.64563	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29500	0.24700	16.27119	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.10000	0.11900	19.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.19700	1.13100	5.51378	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.10500	10.17200	0.66304	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.10500	8.17200	0.82665	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
26/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.10500	6.17200	1.09746	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.10500	4.17200	1.63216	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.89600	1.82900	3.53376	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.15500	10.22200	0.65977	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.15500	8.22200	0.82158	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.15500	6.22200	1.08855	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.15500	4.22200	1.61252	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.15600	2.22300	3.10761	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.16200	1.22800	5.67986	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11800	0.09700	17.79661	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.27300	0.31900	16.84982	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.85400	0.78900	7.61124	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.84600	1.77900	3.62947	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.20500	10.27200	0.65654	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.20500	8.27200	0.81658	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.20500	6.27200	1.07977	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.20500	4.27200	1.59334	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.79600	1.72900	3.73051	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.59400	0.65300	9.93266	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	60
26/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26200	0.21600	17.55725	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.11700	0.13800	17.94872	0.00000	0.0000	750
26/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.48800	0.43100	11.68033	0.00000	0.0000	0
26/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.04300	0.05300	23.25581	0.00000	0.0000	1,125
26/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.86600	9.79720	0.69734	0.00000	0.0000	11,799
26/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34700	0.31500	9.22190	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.28100	0.31800	13.16726	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.32200	0.29500	8.38509	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.30600	0.34800	13.72549	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
26/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.37300	0.33900	9.11528	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.25700	0.29200	13.61868	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.15800	0.18300	15.82278	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.52400	0.48000	8.39695	0.00000	0.0000	10,429
26/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.69300	0.74700	7.79221	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15900	0.14400	9.43396	0.00000	0.0000	14,937
26/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.77400	0.83000	7.23514	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14000	0.12700	9.28571	0.00000	0.0000	4,508
26/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.46700	0.51600	10.49251	0.00000	0.0000	0
26/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.23300	0.21300	8.58369	0.00000	0.0000	100
26/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.98360	9.91290	0.70816	0.00000	0.0000	5,820
26/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.51000	0.47400	7.05882	0.00000	0.0000	0
26/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.32600	0.36100	10.73620	0.00000	0.0000	0
26/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.48400	0.44900	7.23140	0.00000	0.0000	0
26/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.35000	0.38600	10.28571	0.00000	0.0000	0
26/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.53700	0.50000	6.89013	0.00000	0.0000	0
26/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30300	0.33700	11.22112	0.00000	0.0000	0
26/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.89550	6.84690	0.70481	6.84400	6.8440	14,565
26/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10400	0.08200	21.15385	0.00000	0.0000	0
26/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10900	0.13500	23.85321	0.00000	0.0000	0
26/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13900	0.16900	21.58273	0.00000	0.0000	0
26/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08400	0.06600	21.42857	0.00000	0.0000	200
26/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.90970	6.86110	0.70336	6.86200	6.8620	609
26/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31300	0.28000	10.54313	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10300	0.11900	15.53398	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28100	0.24900	11.38790	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12100	0.13800	14.04959	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.34800	0.31200	10.34483	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08800	0.10100	14.77273	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.91940	6.87020	0.71104	0.00000	0.0000	20
26/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40400	0.37000	8.41584	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13500	0.15000	11.11111	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37200	0.33900	8.87097	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15300	0.16900	10.45752	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.43800	0.40300	7.99087	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11900	0.13300	11.76471	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.92710	6.87690	0.72469	0.00000	0.0000	149
26/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45800	0.42500	7.20524	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18100	0.19800	9.39227	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42700	0.39500	7.49415	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20000	0.21800	9.00000	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49000	0.45600	6.93878	0.00000	0.0000	0
26/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16300	0.17900	9.81595	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.39990	7.35990	0.54055	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.89700	0.87400	2.56410	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
26/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.79700	0.81400	2.13300	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.87500	0.85300	2.51429	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.82500	0.84300	2.18182	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.91900	0.89600	2.50272	0.00000	0.0000	0
26/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.76900	0.78600	2.21066	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.84240	6.82630	0.23530	0.00000	0.0000	706
26/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.86000	0.87600	1.86047	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.91000	0.92600	1.75824	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.81100	0.82700	1.97287	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.91920	6.90300	0.23413	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13500	0.12900	4.44444	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.26600	0.27600	3.75940	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.30000	0.31200	4.00000	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.15200	0.14600	3.94737	0.00000	0.0000	0
26/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.23300	0.24300	4.29185	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.18240	7.09310	1.24332	0.00000	0.0000	150
26/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.23000	0.17000	26.08696	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09800	0.12700	29.59184	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.19800	0.14300	27.77778	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11600	0.15000	29.31034	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.26400	0.20100	23.86364	0.00000	0.0000	0
26/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08200	0.10800	31.70732	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.28600	7.19480	1.25172	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.28800	0.24300	15.62500	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25200	0.29800	18.25397	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.26400	0.22400	15.15152	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27800	0.32900	18.34532	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.31300	0.26300	15.97444	0.00000	0.0000	0
26/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22700	0.26800	18.06167	0.00000	0.0000	0

Future Open Interest	453,686
Option Open Interest	513,807
Total	967,493