



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/10/2010

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
29/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.04690	7.00260	0.62865	7.10420	7.0000	275,758
29/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.90300	8.94700	0.49422	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.90300	6.94700	0.63740	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.90300	4.94700	0.89741	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.90300	2.94700	1.51567	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	1,000
29/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.91000	0.95200	4.61538	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.20400	0.17400	14.70588	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10700	0.12100	13.08411	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.09800	1.05300	4.09836	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.09700	2.05300	2.09824	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.09700	3.05300	1.42073	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.50400	1.54800	2.92553	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.95300	8.99700	0.49146	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.95300	6.99700	0.63282	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.95300	4.99700	0.88835	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
29/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.95300	2.99700	1.49001	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.17400	0.14600	16.09195	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12700	0.14300	12.59843	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.04800	1.00400	4.19847	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.04700	2.00300	2.14949	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
29/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.04700	3.00300	1.44404	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.00300	9.04700	0.48873	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.00300	7.04700	0.62830	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.00300	5.04700	0.87947	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.00300	3.04700	1.46520	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	16,000
29/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.00800	1.05100	4.26587	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.14600	0.12500	14.38356	0.00000	0.0000	10,534
29/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14900	0.17200	15.43624	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.99800	0.95400	4.40882	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.99700	1.95300	2.20330	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.99700	2.95300	1.46813	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.05300	9.09700	0.48603	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.05300	7.09700	0.62385	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.05300	5.09700	0.87077	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.05300	3.09700	1.44121	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.05700	1.10000	4.06812	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12500	0.10600	15.20000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17800	0.20300	14.04494	0.00000	0.0000	100
29/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.94900	0.90500	4.63646	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.94700	1.90300	2.25989	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.94700	2.90300	1.49304	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	27,690
29/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.95900	1.00200	4.48384	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.10300	9.14700	0.48336	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.10300	7.14700	0.61946	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
29/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.10300	5.14700	0.86224	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.10300	3.14700	1.41798	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,400
29/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.10700	1.15000	3.88437	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.10700	0.09000	15.88785	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.21000	0.23700	12.85714	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.89900	0.85500	4.89433	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.89700	1.85300	2.31945	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.89700	2.85300	1.51881	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.15300	9.19700	0.48072	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.15300	7.19700	0.61513	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.15300	5.19700	0.85387	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.15300	3.19700	1.39550	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.15600	1.19900	3.71972	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.09100	0.07600	16.48352	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.24400	0.27300	11.88525	0.00000	0.0000	3,500
29/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.85000	0.80600	5.17647	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.84700	1.80300	2.38224	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.84700	2.80300	1.54549	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.20300	9.24700	0.47810	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.20300	7.24700	0.61086	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.20300	5.24700	0.84567	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.20300	3.24700	1.37371	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	4,000
29/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.20600	1.24900	3.56551	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.28100	0.31100	10.67616	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.80100	0.75800	5.36829	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
29/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.79700	1.75300	2.44853	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.79700	2.75300	1.57311	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.40300	9.44700	0.46794	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.40300	7.44700	0.59435	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.40300	5.44700	0.81436	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.40300	3.44700	1.29298	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.40400	1.44800	3.13390	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.44200	0.47900	8.37104	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.60900	0.56700	6.89655	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.59700	1.55300	2.75517	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.59700	2.55300	1.69426	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.35300	9.39700	0.47044	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.35300	7.39700	0.59840	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.35300	5.39700	0.82197	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.35300	3.39700	1.31226	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.35500	1.39800	3.17343	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	13,307
29/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.40000	0.43500	8.75000	0.00000	0.0000	48,000
29/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.65600	0.61400	6.40244	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.64700	1.60300	2.67152	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.64700	2.60300	1.66226	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
29/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.55400	1.59800	2.83140	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.45300	9.49700	0.46546	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
29/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.45300	7.49700	0.59037	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.45300	5.49700	0.80690	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.45300	3.49700	1.27425	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.45400	1.49800	3.02613	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	33,300
29/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.48600	0.52400	7.81893	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.56300	0.52100	7.46004	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.54700	1.50300	2.84421	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.54700	2.50300	1.72752	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.25500	1.29900	3.50598	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.80300	8.84700	0.49983	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.80300	6.84700	0.64677	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.80300	4.84700	0.91609	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.80300	2.84700	1.56975	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	14,644
29/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.81300	0.85500	5.16605	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.27100	0.23700	12.54613	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07400	0.08400	13.51351	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.19700	1.15300	3.67586	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.19700	2.15300	2.00273	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.19700	3.15300	1.37629	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.85300	8.89700	0.49701	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.85300	6.89700	0.64205	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.85300	4.89700	0.90666	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.85300	2.89700	1.54224	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00800	0.00600	25.00000	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
29/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.86100	0.90300	4.87805	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23600	0.20400	13.55932	0.00000	0.0000	30,000
29/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08900	0.10100	13.48315	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.14700	1.10300	3.83609	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.14700	2.10300	2.04937	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.14700	3.10300	1.39816	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.25300	9.29700	0.47552	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.25300	7.29700	0.60665	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.25300	5.29700	0.83762	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.25300	3.29700	1.35260	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.31900	0.35100	10.03135	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.75300	0.70900	5.84329	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.74700	1.70300	2.51860	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.74700	2.70300	1.60175	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.30300	9.34700	0.47297	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.30300	7.34700	0.60249	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.30300	5.34700	0.82972	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.30300	3.34700	1.33212	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.30500	1.34800	3.29502	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.05500	0.04500	18.18182	0.00000	0.0000	2,040
29/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.35800	0.39200	9.49721	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.70400	0.66100	6.10795	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.69700	1.65300	2.59281	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.69700	2.65300	1.63144	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.00300	8.04700	0.54979	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
29/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.00300	6.04700	0.73297	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.00300	4.04700	1.09918	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.00300	2.04700	2.19670	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.99700	3.95300	1.10083	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.05300	2.09700	2.14321	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
29/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.45300	2.49700	1.79372	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.15300	2.19700	2.04366	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.50300	2.54700	1.75789	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	2,423
29/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.76500	0.80600	5.35948	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.85300	1.89700	2.37453	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
29/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.57600	0.61600	6.94444	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	15,000
29/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.75400	1.79700	2.45154	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,000
29/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	1,000
29/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.66900	0.71000	6.12855	0.00000	0.0000	500
29/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.95300	1.99700	2.25294	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
29/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.53100	0.56900	7.15631	0.00000	0.0000	0
29/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	6,534
29/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.14180	7.09690	0.62869	7.13050	7.1010	59,533
29/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	33,350
29/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.93100	0.97100	4.29646	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	340
29/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.97700	1.01600	3.99181	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.88700	0.92600	4.39684	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.39700	1.43900	3.00644	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	30,000
29/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.36000	3.40500	1.33929	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
29/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.36400	0.39300	7.96703	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20600	0.19000	7.76699	0.00000	0.0000	33,350
29/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.30200	1.34400	3.22581	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04400	0.04100	6.81818	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
29/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.51000	0.54200	6.27451	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	12,000
29/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.54800	0.58200	6.20438	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.14000	0.12900	7.85714	0.00000	0.0000	371
29/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.58800	0.62300	5.95238	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.13000	0.12000	7.69231	0.00000	0.0000	500
29/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33100	0.35800	8.15710	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.22300	0.20500	8.07175	0.00000	0.0000	7,500
29/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.24300	0.26300	8.23045	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.28500	0.26000	8.77193	0.00000	0.0000	1,200
29/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.43500	0.46600	7.12644	0.00000	0.0000	0
29/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.17700	0.16300	7.90960	0.00000	0.0000	65
29/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.23540	7.19000	0.62747	7.23000	7.2300	15,626
29/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.27200	0.25500	6.25000	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.48700	0.51500	5.74949	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25700	0.24100	6.22568	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.52200	0.55100	5.55556	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28800	0.27000	6.25000	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45300	0.48000	5.96026	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.66400	0.63000	5.12048	0.00000	0.0000	0
29/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12900	0.14000	8.52713	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.33580	7.29010	0.62297	0.00000	0.0000	288
29/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22900	0.21800	4.80349	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.94300	0.97800	3.71156	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.22000	0.21000	4.54545	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.98400	1.02000	3.65854	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23900	0.22700	5.02092	0.00000	0.0000	0
29/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.90300	0.93700	3.76523	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.32680	9.28390	0.45996	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.72100	1.69700	1.39454	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59400	1.61300	1.19197	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.70400	1.67900	1.46714	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62700	1.64500	1.10633	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.73900	1.71500	1.38010	0.00000	0.0000	0
29/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56200	1.58100	1.21639	0.00000	0.0000	0
29/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.22550	11.19080	0.30912	11.22500	11.2250	23,500
29/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
29/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.72600	0.75400	3.85675	0.00000	0.0000	0
29/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.68200	0.70900	3.95894	0.00000	0.0000	0
29/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	50
29/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.36650	11.33150	0.30792	0.00000	0.0000	22,646
29/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.25000	0.23700	5.20000	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.68400	0.70600	3.21637	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.23700	0.22500	5.06329	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.72100	0.74400	3.19001	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
29/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.26400	0.25100	4.92424	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.64800	0.67000	3.39506	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.44800	0.46600	4.01786	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.36400	0.34700	4.67033	0.00000	0.0000	870
29/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.29700	1.32500	2.15883	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	870
29/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.83600	0.86000	2.87081	0.00000	0.0000	0
29/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.20200	0.19100	5.44554	0.00000	0.0000	150
29/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.50340	11.46780	0.30947	0.00000	0.0000	1,564
29/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.39600	0.38100	3.78788	0.00000	0.0000	0
29/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.74300	0.76300	2.69179	0.00000	0.0000	0
29/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.38000	0.36600	3.68421	0.00000	0.0000	0
29/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.77700	0.79800	2.70270	0.00000	0.0000	0
29/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.41200	0.39700	3.64078	0.00000	0.0000	0
29/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.70900	0.72900	2.82087	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08710	0.08690	0.22962	0.08800	0.0861	885
29/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00295	0.00281	4.74576	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00185	0.00191	3.24324	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00042	0.00039	7.14286	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00932	0.00949	1.82403	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01115	0.01095	1.79372	0.00000	0.0000	0
29/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08840	0.08810	0.33937	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00489	0.00472	3.47648	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00349	0.00362	3.72493	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00187	0.00178	4.81283	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01047	0.01068	2.00573	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01180	0.01152	2.37288	0.00000	0.0000	0
29/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00040	0.00042	5.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.79020	9.72520	0.66393	0.00000	0.0000	11,304
29/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.41000	10.47500	0.62440	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.41000	8.47500	0.77289	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.41000	6.47500	1.01404	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.41000	4.47500	1.47392	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.41000	2.47500	2.69710	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.41300	1.47700	4.52937	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05600	0.04300	23.21429	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.46600	0.51800	11.15880	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.61300	0.55300	9.78793	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
29/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.59100	1.52600	4.08548	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.26000	2.32500	2.87611	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.46000	10.52500	0.62141	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.46000	8.52500	0.76832	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.46000	6.52500	1.00619	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.46000	4.52500	1.45740	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.46000	2.52500	2.64228	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.46300	1.52700	4.37457	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04800	0.03700	22.91667	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.50800	0.56200	10.62992	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.56800	0.50900	10.38732	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.54100	1.47600	4.21804	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.16000	11.22500	0.58244	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.16000	9.22500	0.70961	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.16000	7.22500	0.90782	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.16000	5.22500	1.25969	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.16000	3.22500	2.05696	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.16100	2.22500	2.96159	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.16600	1.23000	5.48885	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.11300	0.09100	19.46903	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.27300	0.31600	15.75092	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.84800	0.78500	7.42925	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.06000	11.12500	0.58770	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.06000	9.12500	0.71744	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
29/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.06000	7.12500	0.92068	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.06000	5.12500	1.28458	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.06000	3.12500	2.12418	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.06100	2.12600	3.15381	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.06800	1.13100	5.89888	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.14700	0.12000	18.36735	0.00000	0.0000	750
29/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.20700	0.24500	18.35749	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.94500	0.88200	6.66667	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.21000	10.27500	0.63663	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.21000	8.27500	0.79172	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.21000	6.27500	1.04670	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.21000	4.27500	1.54394	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.21100	2.27500	2.89462	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.21600	1.27900	5.18092	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09800	0.07800	20.40816	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.30800	0.35300	14.61039	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.80000	0.73700	7.87500	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.79000	1.72500	3.63128	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.31000	10.37500	0.63046	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.31000	8.37500	0.78219	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.31000	6.37500	1.03011	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.31000	4.37500	1.50812	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.31000	2.37500	2.81385	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.31400	1.37800	4.87062	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07400	0.05800	21.62162	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
29/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.38400	0.43300	12.76042	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.70500	0.64400	8.65248	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.69000	1.62500	3.84615	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.61000	10.67500	0.61263	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.61000	8.67500	0.75494	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.61000	6.67500	0.98336	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.61000	4.67500	1.40998	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.61000	2.67500	2.49042	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.61200	1.67600	3.97022	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.64100	0.69900	9.04836	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.44000	0.38400	12.72727	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.39100	1.32600	4.67290	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.76000	10.82500	0.60409	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.76000	8.82500	0.74201	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.76000	6.82500	0.96154	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.76000	4.82500	1.36555	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.76000	2.82500	2.35507	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.76100	1.82600	3.69108	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.78000	0.84000	7.69231	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.32400	0.27300	15.74074	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08400	0.09800	16.66667	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.24200	1.17700	5.23349	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.06000	10.12500	0.64612	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.06000	8.12500	0.80645	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
29/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.06000	6.12500	1.07261	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.06000	4.12500	1.60099	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.94000	1.87500	3.35052	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.11000	10.17500	0.64293	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.11000	8.17500	0.80148	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.11000	6.17500	1.06383	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.11000	4.17500	1.58151	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.11100	2.17500	3.03174	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.11700	1.18000	5.64011	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.12900	0.10400	19.37984	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.23900	0.27900	16.73640	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.89600	0.83300	7.03125	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.89000	1.82500	3.43915	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.16000	10.22500	0.63976	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.16000	8.22500	0.79657	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.16000	6.22500	1.05519	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.16000	4.22500	1.56250	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.84000	1.77500	3.53261	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.55200	0.60700	9.96377	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04200	0.03200	23.80952	0.00000	0.0000	60
29/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.28900	0.24000	16.95502	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.09900	0.11500	16.16162	0.00000	0.0000	750
29/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.52400	0.46600	11.06870	0.00000	0.0000	0
29/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	1,125
29/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.90730	9.84180	0.66113	0.00000	0.0000	11,800
29/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.37100	0.33500	9.70350	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.26400	0.29300	10.98485	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.34600	0.31000	10.40462	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.28900	0.31800	10.03460	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
29/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.39900	0.36000	9.77444	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.24200	0.26800	10.74380	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.14600	0.16500	13.01370	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.55300	0.50700	8.31826	0.00000	0.0000	10,429
29/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.66200	0.70900	7.09970	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.16900	0.15100	10.65089	0.00000	0.0000	14,937
29/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.74200	0.79100	6.60377	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14900	0.13300	10.73826	0.00000	0.0000	4,508
29/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.44100	0.48100	9.07029	0.00000	0.0000	0
29/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.24800	0.22300	10.08065	0.00000	0.0000	100
29/10/2010	€ / R 2011/06/13			Foreign Exchange Future	10.02060	9.95480	0.65665	9.98000	9.9800	5,820
29/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.53100	0.49200	7.34463	0.00000	0.0000	0
29/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.31000	0.33700	8.70968	0.00000	0.0000	0
29/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.50400	0.46600	7.53968	0.00000	0.0000	0
29/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33300	0.36100	8.40841	0.00000	0.0000	0
29/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.55900	0.51800	7.33453	0.00000	0.0000	0
29/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.28800	0.31300	8.68056	0.00000	0.0000	0
29/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.86130	6.82230	0.56841	0.00000	0.0000	14,465
29/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	0
29/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.12700	0.15100	18.89764	0.00000	0.0000	0
29/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.16100	0.18700	16.14907	0.00000	0.0000	0
29/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07200	0.05900	18.05556	0.00000	0.0000	200
29/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.87560	6.83660	0.56722	0.00000	0.0000	859
29/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29500	0.27000	8.47458	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.11900	0.13300	11.76471	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.26000	0.23700	8.84615	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.13400	0.15000	11.94030	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33100	0.30500	7.85498	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10500	0.11800	12.38095	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.88470	6.84570	0.56647	0.00000	0.0000	20
29/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39300	0.36200	7.88804	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15800	0.16600	5.06329	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35800	0.32800	8.37989	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17300	0.18200	5.20231	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42900	0.39800	7.22611	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14400	0.15200	5.55556	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.89040	6.85130	0.56746	0.00000	0.0000	149
29/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44100	0.41200	6.57596	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20100	0.21100	4.97512	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40800	0.38000	6.86275	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21800	0.22900	5.04587	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47600	0.44600	6.30252	0.00000	0.0000	0
29/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18600	0.19500	4.83871	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.38690	7.34520	0.56451	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.88500	0.86000	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
29/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.79800	0.81500	2.13033	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.86500	0.84000	2.89017	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.82800	0.84500	2.05314	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.90600	0.88100	2.75938	0.00000	0.0000	0
29/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.76900	0.78600	2.21066	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.87510	6.87790	0.04073	0.00000	0.0000	696
29/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.82800	0.82500	0.36232	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.87700	0.87400	0.34208	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.77900	0.77500	0.51348	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.95090	6.95410	0.04604	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14900	0.14900	0.00000	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.24800	0.24500	1.20968	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.28100	0.27800	1.06762	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16800	0.16700	0.59524	0.00000	0.0000	0
29/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21700	0.21300	1.84332	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.17010	7.12050	0.69176	0.00000	0.0000	150
29/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.21300	0.17900	15.96244	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09300	0.10900	17.20430	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.18100	0.14900	17.67956	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11100	0.12900	16.21622	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.24700	0.21100	14.57490	0.00000	0.0000	0
29/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07700	0.09100	18.18182	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.27120	7.22150	0.68352	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.27400	0.25000	8.75912	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25300	0.27900	10.27668	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.25400	0.23100	9.05512	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28300	0.31000	9.54064	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.29900	0.27100	9.36455	0.00000	0.0000	0
29/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22800	0.25000	9.64912	0.00000	0.0000	0

Future Open Interest	445,063
Option Open Interest	519,807
Total	964,870