



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/10/2010

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
15/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.83080	6.87120	0.59144	6.92900	6.8350	293,514
15/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.11900	9.07900	0.43864	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.11900	7.07900	0.56188	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.11900	5.07900	0.78140	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.11900	3.07900	1.28246	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
15/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.12400	1.08400	3.55872	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.11300	0.12500	10.61947	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.23200	0.20400	12.06897	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.88500	0.92400	4.40678	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.88100	1.92100	2.12653	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.88100	2.92100	1.38841	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.72000	1.68000	2.32558	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.16900	9.12900	0.43625	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.16900	7.12900	0.55796	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.16900	5.12900	0.77384	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
15/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.16900	3.12900	1.26223	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.09700	0.10800	11.34021	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.26600	0.23700	10.90226	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.83600	0.87500	4.66507	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.83100	1.87100	2.18460	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
15/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.83100	2.87100	1.41293	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.21900	9.17900	0.43389	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.21900	7.17900	0.55409	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.21900	5.17900	0.76643	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.21900	3.17900	1.24262	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,000
15/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.22300	1.18300	3.27065	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.08300	0.09300	12.04819	0.00000	0.0000	10,534
15/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.30200	0.27200	9.93377	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.78800	0.82600	4.82234	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.78100	1.82100	2.24593	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.78100	2.82100	1.43833	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.26900	9.22900	0.43155	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.26900	7.22900	0.55028	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.26900	5.22900	0.75916	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.26900	3.22900	1.22362	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.27200	1.23200	3.14465	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.07100	0.07900	11.26761	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.34000	0.30800	9.41176	0.00000	0.0000	100
15/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.74000	0.77800	5.13514	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.73100	1.77100	2.31080	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.73100	2.77100	1.46466	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	27,690
15/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.17300	1.13400	3.32481	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.31900	9.27900	0.42923	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.31900	7.27900	0.54652	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
15/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.31900	5.27900	0.75202	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.31900	3.27900	1.20518	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	4,400
15/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.32200	1.28200	3.02572	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.38000	0.34700	8.68421	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.69200	0.73000	5.49133	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.68100	1.72100	2.37954	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.68100	2.72100	1.49198	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.36900	9.32900	0.42694	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.36900	7.32900	0.54281	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.36900	5.32900	0.74502	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.36900	3.32900	1.18730	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.37100	1.33200	2.84464	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.42100	0.38700	8.07601	0.00000	0.0000	3,500
15/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.64500	0.68200	5.73643	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.63100	1.67100	2.45248	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.63100	2.67100	1.52033	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.41900	9.37900	0.42467	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.41900	7.37900	0.53916	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.41900	5.37900	0.73814	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.41900	3.37900	1.16993	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,000
15/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.42100	1.38100	2.81492	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.46400	0.42800	7.75862	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.59800	0.63500	6.18729	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
15/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.58100	1.62100	2.53004	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.58100	2.62100	1.54979	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.61900	9.57900	0.41584	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.61900	7.57900	0.52500	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.61900	5.57900	0.71187	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.61900	3.57900	1.10528	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.62000	1.58000	2.46914	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.64200	0.60500	5.76324	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.42200	0.45500	7.81991	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.38100	1.42100	2.89645	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.38100	2.42100	1.67997	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.56900	9.52900	0.41802	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.56900	7.52900	0.52847	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.56900	5.52900	0.71826	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.56900	3.52900	1.12076	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.57000	1.53000	2.54777	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	7,307
15/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.59700	0.56000	6.19765	0.00000	0.0000	48,000
15/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.46400	0.49900	7.54310	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.43100	1.47100	2.79525	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.43100	2.47100	1.64541	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
15/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.77000	1.73000	2.25989	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.66900	9.62900	0.41369	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
15/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.66900	7.62900	0.52158	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.66900	5.62900	0.70559	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.66900	3.62900	1.09022	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.67000	1.63000	2.39521	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	33,300
15/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.68900	0.65100	5.51524	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.38100	0.41300	8.39895	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.33100	1.37200	3.08039	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.33100	2.37100	1.71600	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.47100	1.43100	2.71924	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	9.01900	8.97900	0.44351	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	7.01900	6.97900	0.56988	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	5.01900	4.97900	0.79697	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	3.01900	2.97900	1.32494	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	14,644
15/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	1.02600	0.98600	3.89864	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.15100	0.16700	10.59603	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.17000	0.14600	14.11765	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	0.98300	1.02300	4.06918	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	1.98100	2.02100	2.01918	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	2.98100	3.02100	1.34183	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.06900	9.02900	0.44106	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.06900	7.02900	0.56585	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.06900	5.02900	0.78911	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.06900	3.02900	1.30336	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	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
15/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.07500	1.03500	3.72093	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.13000	0.14500	11.53846	0.00000	0.0000	30,000
15/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.19900	0.17400	12.56281	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.93400	0.97400	4.28266	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.93100	1.97100	2.07147	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.93100	2.97100	1.36472	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.46900	9.42900	0.42243	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.46900	7.42900	0.53555	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.46900	5.42900	0.73140	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.46900	3.42900	1.15307	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.50700	0.47100	7.10059	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.55300	0.58900	6.50995	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.53100	1.57100	2.61267	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.53100	2.57100	1.58040	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.51900	9.47900	0.42021	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.51900	7.47900	0.53199	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.51900	5.47900	0.72477	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.51900	3.47900	1.13669	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.52100	1.48100	2.62985	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	2,040
15/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.55100	0.51500	6.53358	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.50800	0.54300	6.88976	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.48100	1.52100	2.70088	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.48100	2.52100	1.61225	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.21900	8.17900	0.48668	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
15/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.21900	6.17900	0.64319	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.21900	4.17900	0.94809	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.21900	2.17900	1.80261	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.78100	3.82100	1.05792	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.26900	2.22900	1.76289	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
15/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.66900	2.62900	1.49869	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.36900	2.32900	1.68848	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.71900	2.67900	1.47113	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	2,423
15/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.97700	0.93700	4.09417	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.06900	2.02900	1.93330	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
15/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.78400	0.74500	4.97449	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	15,000
15/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.96900	1.93000	1.98070	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	15,000
15/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	1,000
15/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.88000	0.84100	4.43182	0.00000	0.0000	500
15/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.16900	2.12900	1.84417	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
15/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.73600	0.69800	5.16304	0.00000	0.0000	0
15/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	6,534
15/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.92470	6.96500	0.58197	6.98000	6.9270	60,276
15/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	33,350
15/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.13100	1.09400	3.27144	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	340
15/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.17800	1.14100	3.14092	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.08500	1.04800	3.41014	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.60700	1.56800	2.42688	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	30,000
15/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.57700	3.53700	1.11826	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
15/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.52300	0.49300	5.73614	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14800	0.15800	6.75676	0.00000	0.0000	33,350
15/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.51000	1.47200	2.51656	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03500	0.03700	5.71429	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
15/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.68500	0.65200	4.81752	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.11000	0.11700	6.36364	0.00000	0.0000	12,000
15/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.72800	0.69400	4.67033	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.10300	0.10900	5.82524	0.00000	0.0000	371
15/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.77100	0.73600	4.53956	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.09600	0.10100	5.20833	0.00000	0.0000	500
15/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.48500	0.45500	6.18557	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16000	0.17000	6.25000	0.00000	0.0000	7,500
15/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.37600	0.34900	7.18085	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.20100	0.21400	6.46766	0.00000	0.0000	1,200
15/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.60300	0.57100	5.30680	0.00000	0.0000	0
15/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.12800	0.13600	6.25000	0.00000	0.0000	65
15/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.01810	7.05780	0.56568	0.00000	0.0000	15,218
15/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.20800	0.21900	5.28846	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.64000	0.61100	4.53125	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.19700	0.20700	5.07614	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.67900	0.64900	4.41826	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.22000	0.23100	5.00000	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.60200	0.57300	4.81728	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.51400	0.54000	5.05837	0.00000	0.0000	0
15/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.19600	0.18200	7.14286	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.12050	7.15910	0.54210	0.00000	0.0000	288
15/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18800	0.19600	4.25532	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11800	1.08700	2.77281	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18100	0.18900	4.41989	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16100	1.13000	2.67011	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19500	0.20400	4.61538	0.00000	0.0000	0
15/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07500	1.04500	2.79070	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.09740	9.13860	0.45288	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56600	1.58100	0.95785	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.66900	1.64200	1.61774	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55000	1.56600	1.03226	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.70300	1.67700	1.52672	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58100	1.59700	1.01202	0.00000	0.0000	0
15/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.63400	1.60800	1.59119	0.00000	0.0000	0
15/10/2010	£ / R 2010/12/13			Foreign Exchange Future	10.93450	11.00610	0.65481	11.07990	11.0000	22,723
15/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
15/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.99300	0.92700	6.64653	0.00000	0.0000	0
15/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.94600	0.88100	6.87104	0.00000	0.0000	0
15/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03000	0.03700	23.33333	0.00000	0.0000	50
15/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.07730	11.14770	0.63553	11.24000	11.1800	22,935
15/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.16700	0.19000	13.77246	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.89000	0.84200	5.39326	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.15700	0.18000	14.64968	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.93000	0.88200	5.16129	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
15/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.17600	0.20100	14.20455	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.84900	0.80300	5.41814	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.62100	0.58100	6.44122	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.24800	0.27900	12.50000	0.00000	0.0000	870
15/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.54600	1.48800	3.75162	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07300	0.08600	17.80822	0.00000	0.0000	870
15/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.05600	1.00500	4.82955	0.00000	0.0000	0
15/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.13300	0.15300	15.03759	0.00000	0.0000	150
15/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.21840	11.28700	0.61150	0.00000	0.0000	1,564
15/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.29400	0.31800	8.16327	0.00000	0.0000	0
15/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.92600	0.88100	4.85961	0.00000	0.0000	0
15/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.28200	0.30500	8.15603	0.00000	0.0000	0
15/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.96400	0.91800	4.77178	0.00000	0.0000	0
15/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.30600	0.33100	8.16993	0.00000	0.0000	0
15/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.88800	0.84400	4.95495	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08390	0.08450	0.71514	0.00000	0.0000	161
15/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00184	0.00204	10.86957	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00394	0.00354	10.15228	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00033	0.00036	9.09091	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01243	0.01186	4.58568	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00816	0.00871	6.74020	0.00000	0.0000	0
15/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00026	0.00021	19.23077	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08520	0.08580	0.70423	0.00000	0.0000	1,185
15/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00369	0.00392	6.23306	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00549	0.00512	6.73953	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00150	0.00159	6.00000	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01330	0.01279	3.83459	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00914	0.00962	5.25164	0.00000	0.0000	0
15/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00094	0.00082	12.76596	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.61490	9.62860	0.14249	9.70000	9.6440	10,742
15/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.58500	10.57100	0.13226	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.58500	8.57100	0.16308	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.58500	6.57100	0.21260	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.58500	4.57100	0.30534	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.58600	2.57200	0.54138	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.58900	1.57500	0.88106	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62900	0.61500	2.22576	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.47200	0.48100	1.90678	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
15/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.41700	1.43000	0.91743	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.43600	2.42200	0.57471	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.63500	10.62100	0.13164	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.63500	8.62100	0.16213	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.63500	6.62100	0.21100	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.63500	4.62100	0.30205	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.63600	2.62200	0.53111	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.63800	1.62400	0.85470	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67400	0.66000	2.07715	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.43200	0.44000	1.85185	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.36700	1.38000	0.95099	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.33500	11.32100	0.12351	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.33500	9.32100	0.14997	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.33500	7.32100	0.19087	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.33500	5.32100	0.26242	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.33500	3.32100	0.41979	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.33600	2.32200	0.59932	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.34100	1.32700	1.04400	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08400	0.08500	1.19048	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.41900	0.40600	3.10263	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.68800	0.70000	1.74419	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.23500	11.22100	0.12461	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.23500	9.22100	0.15160	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
15/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.23500	7.22100	0.19350	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.23500	5.22100	0.26743	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.23500	3.22100	0.43277	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.23600	2.22200	0.62612	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.24300	1.22900	1.12631	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.10800	0.11000	1.85185	0.00000	0.0000	750
15/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.34300	0.33100	3.49854	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.78100	0.79300	1.53649	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.38500	10.37100	0.13481	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.38500	8.37100	0.16696	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.38500	6.37100	0.21926	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.38500	4.37100	0.31927	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.38600	2.37200	0.58676	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.39100	1.37700	1.00647	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.07400	0.07500	1.35135	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.45900	0.44600	2.83224	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.64300	0.65400	1.71073	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.61600	1.63000	0.86634	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.48500	10.47100	0.13352	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.48500	8.47100	0.16500	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.48500	6.47100	0.21588	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.48500	4.47100	0.31215	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.48600	2.47200	0.56315	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.49000	1.47500	1.00671	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05700	0.05700	0.00000	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
15/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54200	0.52800	2.58303	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.55500	0.56600	1.98198	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.51600	1.53000	0.92348	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.78500	10.77100	0.12981	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.78500	8.77100	0.15936	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.78500	6.77100	0.20634	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.78500	4.77100	0.29258	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.78500	2.77100	0.50269	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.78700	1.77300	0.78344	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.81100	0.79700	1.72626	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32100	0.32700	1.86916	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10600	0.09800	7.54717	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.21800	1.23100	1.06732	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.93500	10.92100	0.12803	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.93500	8.92100	0.15669	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.93500	6.92100	0.20187	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.93500	4.92100	0.28369	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.93500	2.92100	0.47700	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.93700	1.92300	0.72277	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.95300	0.93900	1.46905	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.22500	0.23000	2.22222	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.16000	0.15100	5.62500	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.07000	1.08300	1.21495	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.23500	10.22100	0.13679	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.23500	8.22100	0.17001	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
15/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.23500	6.22100	0.22454	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.23500	4.22100	0.33058	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.76600	1.77900	0.73613	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.28500	10.27100	0.13612	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.28500	8.27100	0.16898	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.28500	6.27100	0.22275	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.28500	4.27100	0.32672	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.28600	2.27200	0.61242	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.29200	1.27800	1.08359	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.38000	0.36800	3.15789	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.73400	0.74600	1.63488	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.71600	1.72900	0.75758	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.33500	10.32100	0.13546	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.33500	8.32100	0.16797	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.33500	6.32100	0.22099	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.33500	4.32100	0.32295	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.66600	1.67900	0.78031	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.71900	0.70500	1.94715	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	60
15/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.19800	0.20100	1.51515	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.18300	0.17200	6.01093	0.00000	0.0000	750
15/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.39300	0.40100	2.03562	0.00000	0.0000	0
15/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	1,125
15/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.73710	9.74930	0.12529	0.00000	0.0000	12,049
15/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.29800	0.31100	4.36242	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.36100	0.36200	0.27701	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.27900	0.29300	5.01792	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.39200	0.39400	0.51020	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
15/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.31700	0.33100	4.41640	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.33000	0.33200	0.60606	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21300	0.21600	1.40845	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.45000	0.46500	3.33333	0.00000	0.0000	10,429
15/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.80300	0.80100	0.24907	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.14000	0.15000	7.14286	0.00000	0.0000	14,937
15/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.88800	0.88400	0.45045	0.00000	0.0000	0
15/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12500	0.13300	6.40000	0.00000	0.0000	4,508
15/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.85750	9.86790	0.10550	0.00000	0.0000	5,820
15/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.44600	0.46800	4.93274	0.00000	0.0000	0
15/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38900	0.40000	2.82776	0.00000	0.0000	0
15/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42200	0.44400	5.21327	0.00000	0.0000	0
15/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.41500	0.42600	2.65060	0.00000	0.0000	0
15/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.47100	0.49300	4.67091	0.00000	0.0000	0
15/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.36400	0.37500	3.02198	0.00000	0.0000	0
15/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.75450	6.75460	0.00148	0.00000	0.0000	14,566
15/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
15/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.21300	0.21100	0.93897	0.00000	0.0000	0
15/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.25000	0.24800	0.80000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	200
15/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77000	6.76990	0.00148	0.00000	0.0000	631
15/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23700	0.23700	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.16700	0.16700	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21000	0.21000	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.19000	0.19000	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26600	0.26600	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.14600	0.14600	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78180	6.78070	0.01622	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.32500	0.32400	0.30769	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.29700	0.29600	0.33670	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21500	0.21500	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35500	0.35400	0.28169	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.17300	0.17300	0.00000	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78050	6.77740	0.04572	0.00000	0.0000	149
15/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.37400	0.37200	0.53476	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.24400	0.24500	0.40984	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.26700	0.26800	0.37453	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40300	0.40100	0.49628	0.00000	0.0000	0
15/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.22300	0.22400	0.44843	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.32720	7.31970	0.10236	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.86500	0.85600	1.04046	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.83800	0.83600	0.23866	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.84500	0.84000	0.59172	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
15/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.86800	0.87000	0.23041	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.88600	0.87800	0.90293	0.00000	0.0000	0
15/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.80900	0.80800	0.12361	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.79930	6.79140	0.11619	0.00000	0.0000	706
15/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.90600	0.91400	0.88300	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.95500	0.96300	0.83770	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.85700	0.86500	0.93349	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.87570	6.86770	0.11635	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12900	0.12800	0.77519	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.30300	0.31000	2.31023	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.33800	0.34600	2.36686	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14400	0.14300	0.69444	0.00000	0.0000	0
15/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.26800	0.27500	2.61194	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.17050	7.18000	0.13249	0.00000	0.0000	150
15/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.23900	0.24300	1.67364	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.20800	0.21200	1.92308	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13800	0.13200	4.34783	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.27200	0.27600	1.47059	0.00000	0.0000	0
15/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.27570	7.28450	0.12095	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.29200	0.29500	1.02740	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26600	0.26100	1.87970	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.26900	0.27200	1.11524	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29300	0.28800	1.70648	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.31700	0.32100	1.26183	0.00000	0.0000	0
15/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24100	0.23700	1.65975	0.00000	0.0000	0

Future Open Interest

462,677

Option Open Interest

513,707

Total

976,384