



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/10/2010

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
25/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.00160	6.97500	0.37991	6.96660	6.9320	286,407
25/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.94800	8.97500	0.30174	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.94800	6.97500	0.38860	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.94800	4.97500	0.54568	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.94800	2.97500	0.91588	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	1,000
25/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.95500	0.98100	2.72251	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.18200	0.16300	10.43956	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13000	0.13800	6.15385	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.05300	1.02600	2.56410	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.05200	2.02500	1.31579	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.05200	3.02500	0.88467	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.54900	1.57600	1.74306	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.99800	9.02500	0.30007	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.99800	7.02500	0.38582	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.99800	5.02500	0.54022	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
25/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.99800	3.02500	0.90060	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15500	0.13700	11.61290	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.15300	0.16200	5.88235	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.00300	0.97700	2.59222	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.00200	1.97500	1.34865	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
25/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.00200	2.97500	0.89940	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.04800	9.07500	0.29841	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.04800	7.07500	0.38309	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.04800	5.07500	0.53487	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.04800	3.07500	0.88583	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	16,000
25/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.05300	1.07900	2.46914	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.13400	0.11700	12.68657	0.00000	0.0000	10,534
25/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.18200	0.19200	5.49451	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.95400	0.92700	2.83019	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.95200	1.92500	1.38320	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.95200	2.92500	0.91463	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.09800	9.12500	0.29677	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.09800	7.12500	0.38039	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.09800	5.12500	0.52962	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.09800	3.12500	0.87153	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.10200	1.12800	2.35935	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.11500	0.10000	13.04348	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.21300	0.22500	5.63380	0.00000	0.0000	100
25/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.90500	0.87800	2.98343	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.90200	1.87500	1.41956	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.90200	2.87500	0.93039	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	27,690
25/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.00400	1.03000	2.58964	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.14800	9.17500	0.29515	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.14800	7.17500	0.37773	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
25/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.14800	5.17500	0.52448	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.14800	3.17500	0.85769	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,400
25/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.15200	1.17800	2.25694	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.09900	0.08500	14.14141	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.24700	0.26000	5.26316	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.85500	0.82900	3.04094	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.85200	1.82500	1.45788	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.85200	2.82500	0.94670	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.19800	9.22500	0.29354	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.19800	7.22500	0.37510	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.19800	5.22500	0.51943	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.19800	3.22500	0.84428	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.20100	1.22700	2.16486	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.28200	0.29700	5.31915	0.00000	0.0000	3,500
25/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.80700	0.78000	3.34572	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.80200	1.77500	1.49834	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.80200	2.77500	0.96360	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.24800	9.27500	0.29196	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.24800	7.27500	0.37252	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.24800	5.27500	0.51448	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.24800	3.27500	0.83128	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	4,000
25/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.25100	1.27700	2.07834	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.07200	0.06100	15.27778	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.32000	0.33600	5.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.75800	0.73200	3.43008	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
25/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.75200	1.72500	1.54110	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.75200	2.72500	0.98110	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.44800	9.47500	0.28577	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.44800	7.47500	0.36251	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.44800	5.47500	0.49559	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.44800	3.47500	0.78306	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.45000	1.47600	1.79310	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.48500	0.50600	4.32990	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.57000	0.54300	4.73684	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.55200	1.52500	1.73969	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.55200	2.52500	1.05799	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.39800	9.42500	0.28730	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.39800	7.42500	0.36496	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.39800	5.42500	0.50019	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.39800	3.42500	0.79459	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.40000	1.42600	1.85714	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	7,307
25/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.44200	0.46200	4.52489	0.00000	0.0000	48,000
25/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.61600	0.58900	4.38312	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.60200	1.57500	1.68539	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.60200	2.57500	1.03766	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
25/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.59900	1.62600	1.68856	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.49800	9.52500	0.28427	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
25/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.49800	7.52500	0.36010	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.49800	5.52500	0.49109	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.49800	3.52500	0.77187	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.49900	1.52600	1.80120	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	33,300
25/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.53000	0.55100	3.96226	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.52400	0.49800	4.96183	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.50200	1.47500	1.79760	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.50200	2.47500	1.07914	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.30000	1.32700	2.07692	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.84800	8.87500	0.30515	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.84800	6.87500	0.39428	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.84800	4.87500	0.55693	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.84800	2.87500	0.94803	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	14,644
25/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.85800	0.88300	2.91375	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.24500	0.22300	8.97959	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09300	0.09800	5.37634	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.15200	1.12600	2.25694	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.15200	2.12500	1.25465	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.15200	3.12500	0.85660	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.89800	8.92500	0.30344	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.89800	6.92500	0.39142	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.89800	4.92500	0.55125	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.89800	2.92500	0.93168	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	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
25/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.90600	0.93200	2.86976	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	30,000
25/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11000	0.11700	6.36364	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.10300	1.07600	2.44787	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.10200	2.07500	1.28449	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.10200	3.07500	0.87041	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.29800	9.32500	0.29039	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.29800	7.32500	0.36996	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.29800	5.32500	0.50963	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.29800	3.32500	0.81868	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.35900	0.37700	5.01393	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.71000	0.68400	3.66197	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.70200	1.67500	1.58637	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.70200	2.67500	0.99926	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.34800	9.37500	0.28883	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.34800	7.37500	0.36745	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.34800	5.37500	0.50486	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.34800	3.37500	0.80645	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.35000	1.37700	2.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	2,040
25/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.40000	0.41900	4.75000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.66300	0.63600	4.07240	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.65200	1.62500	1.63438	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.65200	2.62500	1.01810	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.04800	8.07500	0.33549	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
25/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.04800	6.07500	0.44643	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.04800	4.07500	0.66700	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.04800	2.07500	1.31836	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.95200	3.92500	0.68320	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.09800	2.12500	1.28694	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
25/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.49800	2.52500	1.08086	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.19800	2.22500	1.22839	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.54800	2.57500	1.05965	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	2,423
25/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.81000	0.83400	2.96296	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.89800	1.92500	1.42255	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
25/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.62100	0.64300	3.54267	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	15,000
25/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.79900	1.82500	1.44525	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,000
25/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	1,000
25/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.71400	0.73800	3.36134	0.00000	0.0000	500
25/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.99800	2.02500	1.35135	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
25/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.57500	0.59700	3.82609	0.00000	0.0000	0
25/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	6,534
25/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.09780	7.07110	0.37617	7.02170	7.0217	56,920
25/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	33,350
25/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.97200	0.99400	2.26337	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	340
25/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.01800	1.04000	2.16110	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.92700	0.94900	2.37325	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.43900	1.46400	1.73732	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	30,000
25/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.40400	3.43100	0.79318	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
25/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39800	0.41100	3.26633	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19600	0.18200	7.14286	0.00000	0.0000	33,350
25/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.34400	1.36900	1.86012	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04200	0.04000	4.76190	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
25/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.54700	0.56300	2.92505	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14500	0.13400	7.58621	0.00000	0.0000	12,000
25/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.58600	0.60300	2.90102	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.13400	0.12400	7.46269	0.00000	0.0000	371
25/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.62600	0.64400	2.87540	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12400	0.11500	7.25806	0.00000	0.0000	500
25/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.36400	0.37600	3.29670	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21200	0.19700	7.07547	0.00000	0.0000	7,500
25/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.26900	0.27800	3.34572	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.26700	0.24900	6.74157	0.00000	0.0000	1,200
25/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.47000	0.48500	3.19149	0.00000	0.0000	0
25/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16800	0.15600	7.14286	0.00000	0.0000	65
25/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.19390	7.16650	0.38088	7.13000	7.13000	15,218
25/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.26000	0.24800	4.61538	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.51600	0.53200	3.10078	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24600	0.23500	4.47154	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.55200	0.56900	3.07971	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.27500	0.26200	4.72727	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48100	0.49600	3.11850	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.63500	0.61400	3.30709	0.00000	0.0000	0
25/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14100	0.14800	4.96454	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.29870	7.26970	0.39733	0.00000	0.0000	288
25/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22200	0.21400	3.60360	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.97300	0.99400	2.15827	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21300	0.20600	3.28638	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.01400	1.03600	2.16963	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23100	0.22300	3.46320	0.00000	0.0000	0
25/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.93200	0.95300	2.25322	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.27410	9.24890	0.27172	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66100	1.64700	0.84287	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.58700	1.59800	0.69313	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.64500	1.63000	0.91185	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62100	1.63100	0.61690	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67800	1.66400	0.83433	0.00000	0.0000	0
25/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55400	1.56500	0.70785	0.00000	0.0000	0
25/10/2010	£ / R 2010/12/13			Foreign Exchange Future	10.97990	10.96090	0.17304	10.94350	10.9090	24,502
25/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
25/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.95300	0.96700	1.46905	0.00000	0.0000	0
25/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.90700	0.92000	1.43330	0.00000	0.0000	0
25/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	50
25/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.12050	11.10020	0.18255	0.00000	0.0000	22,932
25/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.18700	0.18100	3.20856	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.86700	0.88100	1.61476	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.17700	0.17100	3.38983	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.90700	0.92100	1.54355	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
25/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.19800	0.19100	3.53535	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.82800	0.84100	1.57005	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.60500	0.61600	1.81818	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.27500	0.26600	3.27273	0.00000	0.0000	870
25/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.51300	1.53200	1.25578	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	870
25/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.03000	1.04600	1.55340	0.00000	0.0000	0
25/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	150
25/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.25800	11.23560	0.19897	0.00000	0.0000	1,564
25/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31700	0.31000	2.20820	0.00000	0.0000	0
25/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.90900	0.92400	1.65017	0.00000	0.0000	0
25/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30500	0.29800	2.29508	0.00000	0.0000	0
25/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.94700	0.96200	1.58395	0.00000	0.0000	0
25/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.33100	0.32300	2.41692	0.00000	0.0000	0
25/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.87300	0.88700	1.60367	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08610	0.08660	0.58072	0.00000	0.0000	211
25/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00257	0.00274	6.61479	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00247	0.00214	13.36032	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00041	0.00041	0.00000	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01031	0.00981	4.84966	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01019	0.01066	4.61237	0.00000	0.0000	0
25/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00009	0.00006	33.33333	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08730	0.08790	0.68729	0.00000	0.0000	1,185
25/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00443	0.00468	5.64334	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00413	0.00378	8.47458	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00176	0.00180	2.27273	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01146	0.01090	4.88656	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01082	0.01136	4.99076	0.00000	0.0000	0
25/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00052	0.00046	11.53846	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.75020	9.74540	0.04923	9.76000	9.7401	11,297
25/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.45000	10.45500	0.04785	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.45000	8.45500	0.05917	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.45000	6.45500	0.07752	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.45000	4.45500	0.11236	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.45100	2.45500	0.16320	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.45400	1.45800	0.27510	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.50600	0.50600	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.58200	0.57500	1.20275	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
25/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.55100	1.54600	0.32237	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.30100	2.30600	0.21730	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.50000	10.50500	0.04762	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.50000	8.50500	0.05882	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.50000	6.50500	0.07692	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.50000	4.50500	0.11111	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.50000	2.50500	0.20000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.50300	1.50800	0.33267	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.54900	0.55000	0.18215	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.53800	0.53100	1.30112	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.50100	1.49600	0.33311	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.20000	11.20500	0.04464	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.20000	9.20500	0.05435	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.20000	7.20500	0.06944	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.20000	5.20500	0.09615	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.20000	3.20500	0.15625	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.20100	2.20600	0.22717	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.20700	1.21100	0.33140	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.31000	0.30800	0.64516	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.81200	0.80600	0.73892	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.10000	11.10500	0.04505	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.10000	9.10500	0.05495	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
25/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.10000	7.10500	0.07042	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.10000	5.10500	0.09804	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.10000	3.10500	0.16129	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.10100	2.10600	0.23798	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.11000	1.11300	0.27027	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	750
25/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.24200	0.24000	0.82645	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.90800	0.90200	0.66079	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.25000	10.25500	0.04878	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.25000	8.25500	0.06061	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.25000	6.25500	0.08000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.25000	4.25500	0.11765	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.25100	2.25600	0.22212	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.25600	1.26000	0.31847	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09700	0.09000	7.21649	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.76400	0.75800	0.78534	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.75100	1.74600	0.28555	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.35000	10.35500	0.04831	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.35000	8.35500	0.05988	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.35000	6.35500	0.07874	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.35000	4.35500	0.11494	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.35100	2.35500	0.17014	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.35500	1.35900	0.29520	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07400	0.06800	8.10811	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
25/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.42400	0.42300	0.23585	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.67200	0.66500	1.04167	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.65100	1.64600	0.30285	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.65000	10.65500	0.04695	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.65000	8.65500	0.05780	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.65000	6.65500	0.07519	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.65000	4.65500	0.10753	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.65000	2.65500	0.18868	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.65200	1.65700	0.30266	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.68300	0.68400	0.14641	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.41400	0.40600	1.93237	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.35200	1.34700	0.36982	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.80000	10.80500	0.04630	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.80000	8.80500	0.05682	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.80000	6.80500	0.07353	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.80000	4.80500	0.10417	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.80000	2.80500	0.17857	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.80200	1.80600	0.22198	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.82200	0.82400	0.24331	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.30400	0.29500	2.96053	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.20300	1.19700	0.49875	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.10000	10.10500	0.04950	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.10000	8.10500	0.06173	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
25/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.10000	6.10500	0.08197	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.10000	4.10500	0.12195	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.90100	1.89600	0.26302	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.15000	10.15500	0.04926	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.15000	8.15500	0.06135	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.15000	6.15500	0.08130	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.15000	4.15500	0.12048	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.15100	2.15600	0.23245	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.15800	1.16200	0.34542	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.27500	0.27300	0.72727	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.85900	0.85400	0.58207	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.85100	1.84600	0.27012	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.20000	10.20500	0.04902	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.20000	8.20500	0.06098	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.20000	6.20500	0.08065	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.20000	4.20500	0.11905	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.80100	1.79600	0.27762	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.59300	0.59400	0.16863	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	60
25/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.27000	0.26200	2.96296	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	750
25/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.49500	0.48800	1.41414	0.00000	0.0000	0
25/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	1,125
25/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.87060	9.86600	0.04660	9.85250	9.8525	11,799
25/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.35700	0.34700	2.80112	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.28600	0.28100	1.74825	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33200	0.32200	3.01205	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.31100	0.30600	1.60772	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
25/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.38300	0.37300	2.61097	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.26200	0.25700	1.90840	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.16300	0.15800	3.06748	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.53400	0.52400	1.87266	0.00000	0.0000	10,429
25/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.69400	0.69300	0.14409	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.16500	0.15900	3.63636	0.00000	0.0000	14,937
25/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.77500	0.77400	0.12903	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14600	0.14000	4.10959	0.00000	0.0000	4,508
25/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.47000	0.46700	0.63830	0.00000	0.0000	0
25/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.24100	0.23300	3.31950	0.00000	0.0000	100
25/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.98830	9.98360	0.04706	0.00000	0.0000	5,820
25/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.51800	0.51000	1.54440	0.00000	0.0000	0
25/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33000	0.32600	1.21212	0.00000	0.0000	0
25/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.49200	0.48400	1.62602	0.00000	0.0000	0
25/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.35400	0.35000	1.12994	0.00000	0.0000	0
25/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.54500	0.53700	1.46789	0.00000	0.0000	0
25/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
25/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.82450	6.89550	1.04037	0.00000	0.0000	14,565
25/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07900	0.10400	31.64557	0.00000	0.0000	0
25/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.15500	0.10900	29.67742	0.00000	0.0000	0
25/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.18900	0.13900	26.45503	0.00000	0.0000	0
25/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06300	0.08400	33.33333	0.00000	0.0000	200
25/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.83980	6.90970	1.02196	0.00000	0.0000	594
25/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.27100	0.31300	15.49815	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.13100	0.10300	21.37405	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.24000	0.28100	17.08333	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.15000	0.12100	19.33333	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30300	0.34800	14.85149	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.11300	0.08800	22.12389	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.85090	6.91940	0.99987	0.00000	0.0000	20
25/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36400	0.40400	10.98901	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.16300	0.13500	17.17791	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33400	0.37200	11.37725	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18300	0.15300	16.39344	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.39600	0.43800	10.60606	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14500	0.11900	17.93103	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.86140	6.92710	0.95753	0.00000	0.0000	149
25/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.42300	0.45800	8.27423	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21200	0.18100	14.62264	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39400	0.42700	8.37563	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.23300	0.20000	14.16309	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45300	0.49000	8.16777	0.00000	0.0000	0
25/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19200	0.16300	15.10417	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.32360	7.39990	1.04184	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.85300	0.89700	5.15826	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
25/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.82900	0.79700	3.86007	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.83600	0.87500	4.66507	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.86200	0.82500	4.29234	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.87500	0.91900	5.02857	0.00000	0.0000	0
25/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.80100	0.76900	3.99501	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.82480	6.84240	0.25788	6.82800	6.8280	706
25/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.87800	0.86000	2.05011	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.92700	0.91000	1.83387	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.82900	0.81100	2.17129	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.90220	6.91920	0.24630	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.28000	0.26600	5.00000	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.31500	0.30000	4.76190	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14900	0.15200	2.01342	0.00000	0.0000	0
25/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.24700	0.23300	5.66802	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.17940	7.18240	0.04179	0.00000	0.0000	150
25/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.22900	0.23000	0.43668	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.19800	0.19800	0.00000	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11900	0.11600	2.52101	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.26400	0.26400	0.00000	0.00000	0.0000	0
25/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08500	0.08200	3.52941	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.28330	7.28600	0.03707	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.29000	0.28800	0.68966	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25700	0.25200	1.94553	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.26600	0.26400	0.75188	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28300	0.27800	1.76678	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.31500	0.31300	0.63492	0.00000	0.0000	0
25/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23200	0.22700	2.15517	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>454,327</b>
<b>Option Open Interest</b>	<b>513,807</b>
<b>Total</b>	<b>968,134</b>