



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 27/10/2010

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
27/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.98120	7.12040	1.99393	7.12500	7.0200	288,269
27/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.96900	8.83000	1.54978	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.96900	6.83000	1.99455	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.96900	4.83000	2.79734	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.96900	2.83000	4.68171	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00500	0.00900	80.00000	0.00000	0.0000	1,000
27/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.97400	0.83900	13.86037	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.16400	0.25300	54.26829	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13300	0.08300	37.59398	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.03200	1.17100	13.46899	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.03100	2.17000	6.84392	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.03100	3.17000	4.58595	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.57000	1.43100	8.85350	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.01900	8.88000	1.54119	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.01900	6.88000	1.98034	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.01900	4.88000	2.76948	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
27/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.01900	2.88000	4.60417	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.13700	0.21900	59.85401	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.15600	0.09900	36.53846	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.98300	1.12100	14.03866	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.98100	2.12000	7.01666	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
27/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.98100	3.12000	4.66286	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.06900	8.93000	1.53269	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.06900	6.93000	1.96633	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.06900	4.93000	2.74216	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.06900	2.93000	4.52916	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	16,000
27/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.07300	0.93700	12.67474	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.11800	0.18800	59.32203	0.00000	0.0000	10,534
27/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.18700	0.11800	36.89840	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.93300	1.07100	14.79100	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.93100	2.07000	7.19834	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.93100	3.07000	4.74241	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.11900	8.98000	1.52429	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.11900	6.98000	1.95252	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.11900	4.98000	2.71537	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.11900	2.98000	4.45656	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.12200	0.98600	12.12121	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.10000	0.15900	59.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.21900	0.13900	36.52968	0.00000	0.0000	100
27/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.88400	1.02200	15.61086	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.88100	2.02000	7.38969	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.88100	3.02000	4.82471	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	27,690
27/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.02400	0.88800	13.28125	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.16900	9.03000	1.51598	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.16900	7.03000	1.93890	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
27/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.16900	5.03000	2.68911	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.16900	3.03000	4.38624	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	4,400
27/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.17200	1.03500	11.68942	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.08500	0.13700	61.17647	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.25400	0.16700	34.25197	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.83500	0.97200	16.40719	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.83100	1.97000	7.59148	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.83100	2.97000	4.90993	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.21900	9.08000	1.50776	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.21900	7.08000	1.92547	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.21900	5.08000	2.66335	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.21900	3.08000	4.31811	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.22100	1.08400	11.22031	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.07200	0.11700	62.50000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.29100	0.19700	32.30241	0.00000	0.0000	3,500
27/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.78600	0.92300	17.43003	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.78100	1.92000	7.80460	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.78100	2.92000	4.99820	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.26900	9.13000	1.49962	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.26900	7.13000	1.91223	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.26900	5.13000	2.63807	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.26900	3.13000	4.25206	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	4,000
27/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.27100	1.13300	10.85759	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.06100	0.10000	63.93443	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.33000	0.23000	30.30303	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.73700	0.87400	18.58887	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
27/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.73100	1.87000	8.03004	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.73100	2.87000	5.08971	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.46900	9.33000	1.46795	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.46900	7.33000	1.86103	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.46900	5.33000	2.54160	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.46900	3.33000	4.00692	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.47000	1.33200	9.38776	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03000	0.05200	73.33333	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.49900	0.38200	23.44689	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.54800	0.68000	24.08759	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.53100	1.67000	9.07903	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.53100	2.67000	5.49190	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.41900	9.28000	1.47574	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.41900	7.28000	1.87357	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.41900	5.28000	2.56505	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.41900	3.28000	4.06552	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.42000	1.28200	9.71831	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03600	0.06100	69.44444	0.00000	0.0000	13,307
27/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.45500	0.34100	25.05495	0.00000	0.0000	48,000
27/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.59500	0.72800	22.35294	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.58100	1.72000	8.79190	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.58100	2.72000	5.38551	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
27/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.62000	1.48100	8.58025	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.51900	9.38000	1.46024	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
27/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.51900	7.38000	1.84865	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.51900	5.38000	2.51857	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.51900	3.38000	3.94999	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.52000	1.38200	9.07895	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02500	0.04400	76.00000	0.00000	0.0000	33,300
27/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.54400	0.42400	22.05882	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.50300	0.63200	25.64612	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.48100	1.62000	9.38555	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.48100	2.62000	5.60258	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.32100	1.18300	10.44663	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.86900	8.73000	1.56726	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.86900	6.73000	2.02358	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.86900	4.73000	2.85480	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.86900	2.73000	4.84489	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00700	0.01300	85.71429	0.00000	0.0000	14,644
27/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.87600	0.74300	15.18265	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.22500	0.32600	44.88889	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09400	0.05600	40.42553	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.13200	1.27100	12.27915	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.13100	2.27000	6.52276	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.13100	3.27000	4.43948	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.91900	8.78000	1.55847	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.91900	6.78000	2.00896	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.91900	4.78000	2.82578	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.91900	2.78000	4.76190	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00600	0.01100	83.33333	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
27/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.92500	0.79100	14.48649	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.19300	0.28900	49.74093	0.00000	0.0000	30,000
27/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11200	0.06900	38.39286	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.08200	1.22100	12.84658	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.08100	2.22000	6.67948	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.08100	3.22000	4.51152	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.31900	9.18000	1.49158	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.31900	7.18000	1.89917	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.31900	5.18000	2.61327	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.31900	3.18000	4.18801	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05100	0.08500	66.66667	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.37000	0.26500	28.37838	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.68900	0.82500	19.73875	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.68100	1.82000	8.26889	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.68100	2.82000	5.18463	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.36900	9.23000	1.48362	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.36900	7.23000	1.88628	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.36900	5.23000	2.58894	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.36900	3.23000	4.12585	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.37000	1.23200	10.07299	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04300	0.07300	69.76744	0.00000	0.0000	2,040
27/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.41200	0.30300	26.45631	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.64200	0.77600	20.87227	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.63100	1.77000	8.52238	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.63100	2.77000	5.28316	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.06900	7.93000	1.72264	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
27/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.06900	5.93000	2.29033	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.06900	3.93000	3.41607	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.06900	1.93000	6.71822	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.93100	4.07000	3.53600	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.11900	1.98000	6.55970	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
27/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.51900	2.38000	5.51806	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.21900	2.08000	6.26408	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.56900	2.43000	5.41067	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00900	0.01600	77.77778	0.00000	0.0000	2,423
27/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.82800	0.69600	15.94203	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.91900	1.78000	7.24336	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
27/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.63700	0.51100	19.78022	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01800	0.03100	72.22222	0.00000	0.0000	15,000
27/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.81900	1.68100	7.58659	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	15,000
27/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01300	0.02200	69.23077	0.00000	0.0000	1,000
27/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.73200	0.60200	17.75956	0.00000	0.0000	500
27/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.01900	1.88000	6.88460	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
27/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.59000	0.46700	20.84746	0.00000	0.0000	0
27/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02100	0.03700	76.19048	0.00000	0.0000	6,534
27/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.07720	7.21700	1.97536	7.22000	7.1490	59,112
27/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06500	0.08300	27.69231	0.00000	0.0000	33,350
27/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.98800	0.86600	12.34818	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06000	0.07800	30.00000	0.00000	0.0000	340
27/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.03300	0.91100	11.81026	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06900	0.08900	28.98551	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.94200	0.82200	12.73885	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.45800	1.32700	8.98491	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	30,000
27/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.42500	3.28500	4.08759	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
27/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.40500	0.31700	21.72840	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.18200	0.23400	28.57143	0.00000	0.0000	33,350
27/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.36200	1.23200	9.54479	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03900	0.04900	25.64103	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
27/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.55600	0.45500	18.16547	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13300	0.17200	29.32331	0.00000	0.0000	12,000
27/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.59700	0.49200	17.58794	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12400	0.15900	28.22581	0.00000	0.0000	371
27/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.63800	0.53100	16.77116	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11500	0.14800	28.69565	0.00000	0.0000	500
27/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37000	0.28500	22.97297	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19700	0.25200	27.91878	0.00000	0.0000	7,500
27/10/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.27300	0.20800	23.80952	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.25000	0.32500	30.00000	0.00000	0.0000	1,200
27/10/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.47900	0.38300	20.04175	0.00000	0.0000	0
27/10/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.15600	0.20000	28.20513	0.00000	0.0000	65
27/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.17180	7.31280	1.96603	7.30350	7.3035	15,118
27/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24800	0.29900	20.56452	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.52600	0.43600	17.11027	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.23400	0.28200	20.51282	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56200	0.46900	16.54804	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.26200	0.31600	20.61069	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49000	0.40300	17.75510	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61600	0.72300	17.37013	0.00000	0.0000	0
27/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14400	0.11000	23.61111	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.27490	7.41630	1.94367	0.00000	0.0000	288
27/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.21400	0.24900	16.35514	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98900	0.88300	10.71790	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.20600	0.23900	16.01942	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03100	0.92300	10.47527	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.22300	0.25900	16.14350	0.00000	0.0000	0
27/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94800	0.84300	11.07595	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.25680	9.39630	1.50700	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65000	1.74500	5.75758	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59300	1.54900	2.76208	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63300	1.72700	5.75628	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62600	1.58100	2.76753	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66700	1.76300	5.75885	0.00000	0.0000	0
27/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56000	1.51700	2.75641	0.00000	0.0000	0
27/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.06650	11.23160	1.49189	11.23000	11.1640	23,617
27/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03600	0.05200	44.44444	0.00000	0.0000	0
27/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.87000	0.72000	17.24138	0.00000	0.0000	0
27/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.82400	0.67700	17.83981	0.00000	0.0000	0
27/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.04000	0.05900	47.50000	0.00000	0.0000	50
27/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.20750	11.37880	1.52844	11.37300	11.3120	22,746
27/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.20600	0.25100	21.84466	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.79900	0.67200	15.89487	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.19500	0.23800	22.05128	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.83800	0.70900	15.39379	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
27/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.21700	0.26500	22.11982	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.76000	0.63600	16.31579	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.54500	0.43800	19.63303	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.30200	0.36700	21.52318	0.00000	0.0000	870
27/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.43600	1.28400	10.58496	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.09300	0.11300	21.50538	0.00000	0.0000	870
27/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.95900	0.82300	14.18144	0.00000	0.0000	0
27/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.16600	0.20200	21.68675	0.00000	0.0000	150
27/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.34320	11.51680	1.53043	0.00000	0.0000	1,564
27/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.34200	0.39900	16.66667	0.00000	0.0000	0
27/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.84900	0.73200	13.78092	0.00000	0.0000	0
27/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.32900	0.38400	16.71733	0.00000	0.0000	0
27/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88600	0.76700	13.43115	0.00000	0.0000	0
27/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.35600	0.41500	16.57303	0.00000	0.0000	0
27/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.81300	0.69800	14.14514	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08590	0.08720	1.51339	0.00000	0.0000	211
27/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00238	0.00301	26.47059	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00248	0.00181	27.01613	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00034	0.00044	29.41176	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01044	0.00924	11.49425	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00998	0.01125	12.72545	0.00000	0.0000	0
27/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00008	0.00005	37.50000	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08720	0.08850	1.49083	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00433	0.00495	14.31871	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00413	0.00345	16.46489	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00164	0.00189	15.24390	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01144	0.01039	9.17832	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01074	0.01190	10.80074	0.00000	0.0000	0
27/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00054	0.00040	25.92593	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.67830	9.80970	1.35768	9.79000	9.7425	11,305
27/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.52200	10.39000	1.25451	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.52200	8.39000	1.54893	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.52200	6.39000	2.02392	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.52200	4.39000	2.91906	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.52200	2.39000	5.23394	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.52500	1.39400	8.59016	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04100	0.06000	46.34146	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.56300	0.45000	20.07105	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.51500	0.63200	22.71845	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
27/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03700	0.02200	40.54054	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.47900	1.61000	8.85734	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.37200	2.24100	5.52277	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.57200	10.44000	1.24858	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.57200	8.44000	1.53990	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.57200	6.44000	2.00852	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.57200	4.44000	2.88714	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.57200	2.44000	5.13219	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.57400	1.44300	8.32274	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03600	0.05200	44.44444	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.60800	0.49200	19.07895	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.47200	0.58700	24.36441	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04400	0.02700	38.63636	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.42900	1.56000	9.16725	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.27200	11.14000	1.17104	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.27200	9.14000	1.42364	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.27200	7.14000	1.81518	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.27200	5.14000	2.50379	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.27200	3.14000	4.03423	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.27300	2.14100	5.80730	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.27700	1.14700	10.18011	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08400	0.12100	44.04762	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.35600	0.26100	26.68539	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.74200	0.86800	16.98113	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.17200	11.04000	1.18153	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.17200	9.04000	1.43916	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
27/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.17200	7.04000	1.84049	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.17200	5.04000	2.55220	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.17200	3.04000	4.16141	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.17300	2.04100	6.07455	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.17800	1.04900	10.95076	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.11100	0.15700	41.44144	0.00000	0.0000	750
27/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.28300	0.19700	30.38869	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.83700	0.96500	15.29271	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.32200	10.19000	1.27882	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.32200	8.19000	1.58616	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.32200	6.19000	2.08795	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.32200	4.19000	3.05414	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.32200	2.19100	5.64169	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.32600	1.19600	9.80392	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.07300	0.10500	43.83562	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.39500	0.29500	25.31646	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.69500	0.82000	17.98561	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.67900	1.81000	7.80226	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.42200	10.29000	1.26655	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.42200	8.29000	1.56732	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.42200	6.29000	2.05543	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.42200	4.29000	2.98507	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.42200	2.29000	5.45004	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.42500	1.29500	9.12281	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05500	0.08000	45.45455	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
27/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.47700	0.37000	22.43187	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.60300	0.72500	20.23217	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02500	0.01500	40.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.57900	1.71000	8.29639	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.72200	10.59000	1.23111	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.72200	8.59000	1.51341	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.72200	6.59000	1.96370	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.72200	4.59000	2.79543	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.72200	2.59000	4.84938	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.72400	1.59200	7.65661	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02300	0.03400	47.82609	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.74500	0.62400	16.24161	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.35200	0.45800	30.11364	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07400	0.04800	35.13514	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.28000	1.41100	10.23438	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.87200	10.74000	1.21413	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.87200	8.74000	1.48783	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.87200	6.74000	1.92084	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.87200	4.74000	2.70936	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.87200	2.74000	4.59610	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.87300	1.74100	7.04752	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.88700	0.76200	14.09245	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.24700	0.34000	37.65182	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.11900	0.08000	32.77311	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.13100	1.26100	11.49425	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.17200	10.04000	1.29768	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.17200	8.04000	1.61527	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
27/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.17200	6.04000	2.13869	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.17200	4.04000	3.16395	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.82900	1.96000	7.16238	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.22200	10.09000	1.29133	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.22200	8.09000	1.60545	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.22200	6.09000	2.12150	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.22200	4.09000	3.12648	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.22300	2.09100	5.93792	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.22800	1.09800	10.58632	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.09700	0.13800	42.26804	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.31900	0.22800	28.52665	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.78900	0.91600	16.09632	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.77900	1.91000	7.36369	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.27200	10.14000	1.28505	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.27200	8.14000	1.59574	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.27200	6.14000	2.10459	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.27200	4.14000	3.08989	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.72900	1.86000	7.57663	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.65300	0.53500	18.07044	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03100	0.04500	45.16129	0.00000	0.0000	60
27/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.21600	0.30300	40.27778	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.13800	0.09300	32.60870	0.00000	0.0000	750
27/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.43100	0.54300	25.98608	0.00000	0.0000	0
27/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05300	0.03300	37.73585	0.00000	0.0000	1,125
27/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.79720	9.92790	1.33405	0.00000	0.0000	11,812
27/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31500	0.38300	21.58730	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.31800	0.25500	19.81132	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29500	0.35600	20.67797	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.34800	0.27800	20.11494	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
27/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33900	0.41100	21.23894	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.29200	0.23300	20.20548	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.18300	0.14100	22.95082	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.48000	0.56900	18.54167	0.00000	0.0000	10,429
27/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.74700	0.64500	13.65462	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.14400	0.17300	20.13889	0.00000	0.0000	14,937
27/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.83000	0.72500	12.65060	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12700	0.15300	20.47244	0.00000	0.0000	4,508
27/10/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.51600	0.42700	17.24806	0.00000	0.0000	0
27/10/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.21300	0.25500	19.71831	0.00000	0.0000	100
27/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.91290	10.04260	1.30840	0.00000	0.0000	5,820
27/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.47400	0.54600	15.18987	0.00000	0.0000	0
27/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.36100	0.30300	16.06648	0.00000	0.0000	0
27/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.44900	0.51900	15.59020	0.00000	0.0000	0
27/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.38600	0.32600	15.54404	0.00000	0.0000	0
27/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.50000	0.57400	14.80000	0.00000	0.0000	0
27/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.33700	0.28100	16.61721	0.00000	0.0000	0
27/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.84690	6.81900	0.40748	0.00000	0.0000	14,565
27/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08200	0.07400	9.75610	0.00000	0.0000	0
27/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.13500	0.15500	14.81481	0.00000	0.0000	0
27/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.16900	0.19100	13.01775	0.00000	0.0000	0
27/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06600	0.06000	9.09091	0.00000	0.0000	200
27/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.86110	6.87500	0.20259	6.86600	6.8545	809
27/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.28000	0.29500	5.35714	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.11900	0.12000	0.84034	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.24900	0.26000	4.41767	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.31200	0.33100	6.08974	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10100	0.10600	4.95050	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.87020	6.88550	0.22270	0.00000	0.0000	20
27/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37000	0.39400	6.48649	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15000	0.15900	6.00000	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33900	0.35900	5.89971	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16900	0.17400	2.95858	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.40300	0.43000	6.69975	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13300	0.14500	9.02256	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.87690	6.89410	0.25011	0.00000	0.0000	149
27/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.42500	0.44400	4.47059	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19800	0.20000	1.01010	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39500	0.41100	4.05063	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21800	0.21700	0.45872	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45600	0.47900	5.04386	0.00000	0.0000	0
27/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17900	0.18500	3.35196	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.35990	7.38210	0.30163	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.87400	0.87800	0.45767	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
27/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.81400	0.79600	2.21130	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.85300	0.85800	0.58617	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.84300	0.82600	2.01661	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.89600	0.89900	0.33482	0.00000	0.0000	0
27/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.78600	0.76700	2.41730	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.82630	6.88320	0.83354	0.00000	0.0000	706
27/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.87600	0.81900	6.50685	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.92600	0.86900	6.15551	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.82700	0.77000	6.89238	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.90300	6.96850	0.94886	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12900	0.15400	19.37984	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.27600	0.23600	14.49275	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11500	0.13700	19.13043	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.31200	0.26900	13.78205	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14600	0.17400	19.17808	0.00000	0.0000	0
27/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.24300	0.20600	15.22634	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.09310	7.19170	1.39008	0.00000	0.0000	150
27/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17000	0.23000	35.29412	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.12700	0.08800	30.70866	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.14300	0.19800	38.46154	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15000	0.10600	29.33333	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.20100	0.26500	31.84080	0.00000	0.0000	0
27/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10800	0.07300	32.40741	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.19480	7.29400	1.37877	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.24300	0.28600	17.69547	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29800	0.24200	18.79195	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22400	0.26200	16.96429	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32900	0.26800	18.54103	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.26300	0.31200	18.63118	0.00000	0.0000	0
27/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.26800	0.21800	18.65672	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>456,261</b>
<b>Option Open Interest</b>	<b>519,807</b>
<b>Total</b>	<b>976,068</b>