



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/11/2010

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
16/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.00630	7.07860	1.03193	7.08850	7.0100	264,717
16/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.94400	8.87100	0.81619	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.94400	6.87100	1.05127	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.94400	4.87100	1.47654	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.94400	2.87100	2.47962	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
16/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.94600	0.87400	7.61099	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14500	0.19200	32.41379	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.08900	0.06300	29.21348	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.05700	1.12900	6.81173	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.05600	2.12900	3.55058	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.05600	3.12900	2.38874	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.54400	1.47100	4.72798	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.99400	8.92100	0.81165	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.99400	6.92100	1.04375	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.99400	4.92100	1.46175	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
16/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.99400	2.92100	2.43821	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.11600	0.15800	36.20690	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11000	0.07900	28.18182	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.00700	1.07900	7.14995	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.00600	2.07900	3.63908	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
16/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.00600	3.07900	2.42848	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.04400	8.97100	0.80716	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.04400	6.97100	1.03634	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.04400	4.97100	1.44726	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.04400	2.97100	2.39816	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	16,000
16/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.04500	0.97300	6.88995	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.09500	0.12800	34.73684	0.00000	0.0000	10,534
16/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13900	0.09900	28.77698	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.95700	1.02900	7.52351	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.95600	2.02900	3.73211	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.95600	3.02900	2.46955	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.09400	9.02100	0.80273	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.09400	7.02100	1.02904	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.09400	5.02100	1.43306	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.09400	3.02100	2.35941	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.09500	1.02200	6.66667	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.07700	0.10500	36.36364	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17100	0.12600	26.31579	0.00000	0.0000	100
16/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.90700	0.97900	7.93826	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.90600	1.97900	3.83001	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.90600	2.97900	2.51204	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	27,690
16/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.99500	0.92300	7.23618	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.14400	9.07100	0.79834	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.14400	7.07100	1.02184	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
16/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.14400	5.07100	1.41913	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.14400	3.07100	2.32188	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
16/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.14500	1.07200	6.37555	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.06300	0.08600	36.50794	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.20700	0.15700	24.15459	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.85700	0.92900	8.40140	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.85600	1.92900	3.93319	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.85600	2.92900	2.55602	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.19400	9.12100	0.79400	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.19400	7.12100	1.01473	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.19400	5.12100	1.40547	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.19400	3.12100	2.28554	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.19500	1.12200	6.10879	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05000	0.07000	40.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.24400	0.19100	21.72131	0.00000	0.0000	3,500
16/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.80800	0.88000	8.91089	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.80600	1.87900	4.04208	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.80600	2.87900	2.60157	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.24400	9.17100	0.78970	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.24400	7.17100	1.00773	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.24400	5.17100	1.39207	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.24400	3.17100	2.25031	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,000
16/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.24500	1.17200	5.86345	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04000	0.05700	42.50000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.28400	0.22800	19.71831	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.75800	0.83000	9.49868	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
16/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.75600	1.82900	4.15718	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.75600	2.82900	2.64877	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.44400	9.37100	0.77298	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.44400	7.37100	0.98066	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.44400	5.37100	1.34093	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.44400	3.37100	2.11963	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.44400	1.37100	5.05540	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.46000	0.39500	14.13043	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.56300	0.63300	12.43339	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.55600	1.62900	4.69152	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.55600	2.62900	2.85603	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.39400	9.32100	0.77709	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.39400	7.32100	0.98729	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.39400	5.32100	1.35336	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.39400	3.32100	2.15085	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.39400	1.32100	5.23673	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	13,307
16/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.41500	0.35000	15.66265	0.00000	0.0000	48,000
16/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.61100	0.68200	11.62029	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.60600	1.67900	4.54545	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.60600	2.67900	2.80123	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
16/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.59400	1.52100	4.57967	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.49400	9.42100	0.76891	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
16/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.49400	7.42100	0.97411	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.49400	5.42100	1.32872	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.49400	3.42100	2.08930	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.49400	1.42100	4.88621	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01300	0.01900	46.15385	0.00000	0.0000	33,300
16/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.50700	0.44000	13.21499	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.51500	0.58400	13.39806	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.50600	1.57900	4.84728	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.50600	2.57900	2.91301	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.29400	1.22200	5.56414	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.84400	8.77100	0.82542	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.84400	6.77100	1.06663	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.84400	4.77100	1.50702	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.84400	2.77100	2.56681	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	14,644
16/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.84700	0.77500	8.50059	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.21300	0.26800	25.82160	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05700	0.03900	31.57895	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.15600	1.22900	6.31488	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.15600	2.22900	3.38590	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.15600	3.22900	2.31305	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.89400	8.82100	0.82078	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.89400	6.82100	1.05889	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.89400	4.82100	1.49162	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.89400	2.82100	2.52246	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
16/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.89600	0.82400	8.03571	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.17700	0.22900	29.37853	0.00000	0.0000	30,000
16/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07100	0.05000	29.57746	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.10600	1.17900	6.60036	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.10600	2.17900	3.46629	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.10600	3.17900	2.35029	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.29400	9.22100	0.78545	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.29400	7.22100	1.00082	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.29400	5.22100	1.37892	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.29400	3.22100	2.21615	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.03200	0.04600	43.75000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.32600	0.26700	18.09816	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.70900	0.78000	10.01410	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.70600	1.77900	4.27902	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.70600	2.77900	2.69771	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.34400	9.27100	0.78125	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.34400	7.27100	0.99401	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.34400	5.27100	1.36602	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.34400	3.27100	2.18301	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.34400	1.27200	5.35714	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.02600	0.03700	42.30769	0.00000	0.0000	2,040
16/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.37000	0.30800	16.75676	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.66000	0.73100	10.75758	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.65600	1.72900	4.40821	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.65600	2.72900	2.74849	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.04400	7.97100	0.90751	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
16/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.04400	5.97100	1.20781	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.04400	3.97100	1.80514	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.04400	1.97100	3.57143	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.95600	4.02900	1.84530	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.09400	2.02100	3.48615	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
16/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.49400	2.42100	2.92702	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.19400	2.12100	3.32726	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.54400	2.47100	2.86950	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	2,423
16/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.79700	0.72600	8.90841	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.89400	1.82100	3.85428	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
16/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.60200	0.53300	11.46179	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	15,000
16/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.79400	1.72100	4.06912	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
16/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	1,000
16/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.69900	0.62900	10.01431	0.00000	0.0000	500
16/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.99400	1.92100	3.66098	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
16/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.55400	0.48600	12.27437	0.00000	0.0000	0
16/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	6,534
16/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.10160	7.17410	1.02090	7.18040	7.1100	71,436
16/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05500	0.06400	16.36364	0.00000	0.0000	33,350
16/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.95300	0.89000	6.61070	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05100	0.06000	17.64706	0.00000	0.0000	340
16/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.99900	0.93600	6.30631	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.05900	0.06900	16.94915	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.90700	0.84500	6.83572	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.42500	1.35800	4.70175	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	30,000
16/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.39900	3.32700	2.11827	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
16/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.37000	0.32500	12.16216	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17200	0.19900	15.69767	0.00000	0.0000	33,350
16/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.32900	1.26200	5.04138	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03100	0.03600	16.12903	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
16/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.52100	0.46800	10.17274	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.12300	0.14200	15.44715	0.00000	0.0000	12,000
16/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.56100	0.50700	9.62567	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.11300	0.13100	15.92920	0.00000	0.0000	371
16/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.60200	0.54700	9.13621	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.10400	0.12100	16.34615	0.00000	0.0000	500
16/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33600	0.29300	12.79762	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18800	0.21700	15.42553	0.00000	0.0000	7,500
16/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.24100	0.20900	13.27801	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24300	0.28300	16.46091	0.00000	0.0000	1,200
16/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.44300	0.39400	11.06095	0.00000	0.0000	0
16/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14500	0.16800	15.86207	0.00000	0.0000	65
16/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.19410	7.26710	1.01472	7.23000	7.2300	16,238
16/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24200	0.26800	10.74380	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49800	0.45100	9.43775	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22800	0.25300	10.96491	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.53400	0.48600	8.98876	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25700	0.28500	10.89494	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.46300	0.41800	9.71922	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.62400	0.67900	8.81410	0.00000	0.0000	0
16/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13000	0.11200	13.84615	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.29350	7.36700	1.00775	0.00000	0.0000	288
16/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20400	0.22200	8.82353	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.96100	0.90500	5.82726	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19600	0.21300	8.67347	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.00300	0.94600	5.68295	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21300	0.23100	8.45070	0.00000	0.0000	0
16/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.92000	0.86400	6.08696	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.30370	9.37670	0.78463	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.69500	1.73000	2.06490	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59100	1.55300	2.38843	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.67800	1.71200	2.02622	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62400	1.58500	2.40148	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.71300	1.74800	2.04320	0.00000	0.0000	0
16/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55900	1.52100	2.43746	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.00630	7.07860	1.03193	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.11588	0.15835	36.64998	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.10958	0.07975	27.22212	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.09494	0.12762	34.42174	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.13864	0.09902	28.57761	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.14499	0.19222	32.57466	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.08869	0.06362	28.26700	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.10160	7.17410	1.02090	0.00000	0.0000	20
16/11/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.29555	0.34042	15.18186	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.19395	0.16632	14.24594	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
16/11/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.26838	0.31074	15.78359	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.21678	0.18664	13.90350	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.32435	0.37167	14.58918	0.00000	0.0000	0
16/11/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.17275	0.14757	14.57598	0.00000	0.0000	0
16/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.27310	11.31850	0.40273	11.26200	11.2620	23,067
16/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
16/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.65600	0.61500	6.25000	0.00000	0.0000	0
16/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.61100	0.57000	6.71031	0.00000	0.0000	0
16/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	50
16/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.41670	11.46190	0.39591	11.38000	11.3800	21,721
16/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.23800	0.25400	6.72269	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.62100	0.59200	4.66989	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.22400	0.23900	6.69643	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.65700	0.62700	4.56621	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.25200	0.26900	6.74603	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.58500	0.55700	4.78632	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.39200	0.37000	5.61224	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.35900	0.38200	6.40669	0.00000	0.0000	870
16/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.23000	1.19200	3.08943	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.09700	0.10400	7.21649	0.00000	0.0000	870
16/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.77000	0.73800	4.15584	0.00000	0.0000	0
16/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.18700	0.20000	6.95187	0.00000	0.0000	150
16/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.55320	11.59850	0.39210	0.00000	0.0000	1,568
16/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.39200	0.41400	5.61224	0.00000	0.0000	0
16/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.68900	0.66600	3.33817	0.00000	0.0000	0
16/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.37600	0.39800	5.85106	0.00000	0.0000	0
16/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.72300	0.70000	3.18119	0.00000	0.0000	0
16/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.40900	0.43200	5.62347	0.00000	0.0000	0
16/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.65600	0.63400	3.35366	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08460	0.08510	0.59102	0.00000	0.0000	286
16/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00127	0.00143	12.59843	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00267	0.00233	12.73408	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01148	0.01099	4.26829	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00864	0.00912	5.55556	0.00000	0.0000	0
16/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00004	0.00002	50.00000	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08580	0.08640	0.69930	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00336	0.00362	7.73810	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00456	0.00422	7.45614	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00113	0.00122	7.96460	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01233	0.01182	4.13625	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00939	0.00991	5.53781	0.00000	0.0000	0
16/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00059	0.00051	13.55932	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.54650	9.61240	0.69031	9.61000	9.5300	11,521
16/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
16/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.65400	10.58800	0.61949	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.65400	8.58800	0.76265	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.65400	6.58800	0.99188	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.65400	4.58800	1.41813	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.65400	2.58800	2.48681	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.65400	1.58900	3.92987	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.66600	0.60300	9.45946	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.38000	0.43600	14.73684	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.34700	1.41200	4.82554	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.50400	2.43800	2.63578	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.70400	10.63800	0.61659	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.70400	8.63800	0.75827	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.70400	6.63800	0.98449	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.70400	4.63800	1.40306	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.70400	2.63800	2.44083	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.70400	1.63800	3.87324	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.71400	0.65000	8.96359	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.33800	0.39200	15.97633	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.29700	1.36200	5.01157	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.40400	11.33800	0.57874	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.40400	9.33800	0.70183	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.40400	7.33800	0.89141	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.40400	5.33800	1.22132	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
16/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.40400	3.33800	1.93890	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.40400	2.33800	2.74542	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.40500	1.33900	4.69751	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.43500	0.37600	13.56322	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.60700	0.66900	10.21417	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.30400	11.23800	0.58386	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.30400	9.23800	0.70937	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.30400	7.23800	0.90361	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.30400	5.23800	1.24434	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.30400	3.23800	1.99758	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.30400	2.23800	2.86458	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.30500	1.23900	5.05747	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04600	0.05600	21.73913	0.00000	0.0000	750
16/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.35000	0.29400	16.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.70300	0.76600	8.96159	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.45400	10.38800	0.63134	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.45400	8.38800	0.78070	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.45400	6.38800	1.02262	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.45400	4.38800	1.48181	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.45400	2.38800	2.68949	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.45500	1.38900	4.53608	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.48000	0.42000	12.50000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.55900	0.62100	11.09123	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.54700	1.61200	4.20168	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
16/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.55400	10.48800	0.62536	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.55400	8.48800	0.77157	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.55400	6.48800	1.00702	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.55400	4.48800	1.44928	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.55400	2.48800	2.58418	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.55500	1.48900	4.24437	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	375
16/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.57200	0.51000	10.83916	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.46800	0.52700	12.60684	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.44700	1.51200	4.49205	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.85400	10.78800	0.60807	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.85400	8.78800	0.74543	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.85400	6.78800	0.96294	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.85400	4.78800	1.35970	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.85400	2.78800	2.31254	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.85400	1.78800	3.55987	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.86000	0.79500	7.55814	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.22400	0.26900	20.08929	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07800	0.05700	26.92308	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.14700	1.21300	5.75414	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.00400	10.93800	0.59978	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.00400	8.93800	0.73301	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.00400	6.93800	0.94232	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.00400	4.93800	1.31894	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
16/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.00400	2.93800	2.19707	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.00400	1.93800	3.29341	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.00700	0.94200	6.45482	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.13200	0.16500	25.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.13600	0.10300	24.26471	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.99800	1.06300	6.51303	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.30400	10.23800	0.64053	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.30400	8.23800	0.79480	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.30400	6.23800	1.04695	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.30400	4.23800	1.53346	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.69700	1.76200	3.83029	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.35400	10.28800	0.63743	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.35400	8.28800	0.79004	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.35400	6.28800	1.03872	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.35400	4.28800	1.51585	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.35400	2.28800	2.80374	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.35500	1.28900	4.87085	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.39200	0.33400	14.79592	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.65400	0.71800	9.78593	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.64700	1.71200	3.94657	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.40400	10.33800	0.63437	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.40400	8.33800	0.78534	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.40400	6.33800	1.03061	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
16/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.40400	4.33800	1.49864	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.59700	1.66200	4.07013	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.76200	0.69800	8.39895	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	60
16/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.11200	0.13600	21.42857	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.16600	0.12400	25.30120	0.00000	0.0000	750
16/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.29800	0.34900	17.11409	0.00000	0.0000	0
16/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05200	0.03700	28.84615	0.00000	0.0000	1,125
16/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.66490	9.73030	0.67668	0.00000	0.0000	11,282
16/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.23700	0.26100	10.12658	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.37200	0.33100	11.02151	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.22000	0.24300	10.45455	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.40500	0.36300	10.37037	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.25500	0.28100	10.19608	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.34000	0.30100	11.47059	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21000	0.18300	12.85714	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.37500	0.41300	10.13333	0.00000	0.0000	10,429
16/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.83400	0.77900	6.59472	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.09900	0.10900	10.10101	0.00000	0.0000	14,937
16/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.92100	0.86400	6.18893	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08600	0.09400	9.30233	0.00000	0.0000	4,508
16/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.58800	0.53800	8.50340	0.00000	0.0000	0
16/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.15300	0.16800	9.80392	0.00000	0.0000	100
16/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.77780	9.84330	0.66988	0.00000	0.0000	5,820
16/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.38700	0.41500	7.23514	0.00000	0.0000	0
16/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.40900	0.37200	9.04645	0.00000	0.0000	0
16/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.36800	0.39100	6.25000	0.00000	0.0000	0
16/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.44000	0.39800	9.54545	0.00000	0.0000	0
16/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.40700	0.44000	8.10811	0.00000	0.0000	0
16/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.37900	0.34700	8.44327	0.00000	0.0000	0
16/11/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.91150	6.91270	0.01736	0.00000	0.0000	14,802
16/11/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
16/11/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
16/11/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	0
16/11/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	200
16/11/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.91920	6.91990	0.01012	0.00000	0.0000	831
16/11/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31500	0.31400	0.31746	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27800	0.27700	0.35971	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10900	0.10700	1.83486	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35300	0.35300	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08400	0.08300	1.19048	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.92690	6.92780	0.01299	0.00000	0.0000	70
16/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40900	0.40900	0.00000	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
16/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13200	0.13100	0.75758	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37200	0.37200	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.14400	0.68966	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.44700	0.44700	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.93160	6.93100	0.00866	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.46000	0.45900	0.21739	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17800	0.17800	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42500	0.42400	0.23529	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49600	0.49500	0.20161	0.00000	0.0000	0
16/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.16400	0.00000	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.46590	7.44020	0.34423	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.92900	0.91200	1.82992	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76300	0.77200	1.17955	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.90800	0.89200	1.76211	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.79200	0.80200	1.26263	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.95000	0.93300	1.78947	0.00000	0.0000	0
16/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.73400	0.74300	1.22616	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.94980	6.94320	0.09497	6.95300	6.9280	400
16/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75000	0.75700	0.93333	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.80000	0.80700	0.87500	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70100	0.70800	0.99857	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.02770	7.02040	0.10387	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17400	0.16700	4.02299	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.19600	0.19700	0.51020	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.15400	0.14800	3.89610	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.22600	0.22800	0.88496	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.19600	0.18800	4.08163	0.00000	0.0000	0
16/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.16800	0.16800	0.00000	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.12010	7.17640	0.79072	0.00000	0.0000	150
16/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.15200	0.18800	23.68421	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08200	0.06200	24.39024	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12100	0.15400	27.27273	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10100	0.07800	22.77228	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.18500	0.22500	21.62162	0.00000	0.0000	0
16/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06500	0.04900	24.61538	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.22370	7.27960	0.77384	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23300	0.25700	10.30043	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25900	0.22700	12.35521	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21300	0.23600	10.79812	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28900	0.25600	11.41869	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
16/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.25400	0.28400	11.81102	0.00000	0.0000	0
16/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23000	0.20400	11.30435	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,812.60000	13,923.47000	0.80267	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	312.60000	423.50000	35.47665	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	312.60000	423.50000	35.47665	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	312.60000	423.50000	35.47665	0.00000	0.0000	0
16/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14			Foreign Exchange Future	14,009.99000	14,115.10000	0.75025	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	410.20000	515.10000	25.57289	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	410.20000	515.10000	25.57289	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	410.20000	515.10000	25.57289	0.00000	0.0000	0
16/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.20000	0.00000	100.00000	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.05450	1.06620	1.10953	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.05610	0.06720	19.78610	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00160	0.00100	37.50000	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.01980	0.02650	33.83838	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01530	0.01030	32.67974	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.10500	0.11650	10.95238	0.00000	0.0000	0
16/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00050	0.00030	40.00000	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.07430	1.08350	0.85637	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04970	0.05320	7.04225	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02540	0.01970	22.44094	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02810	0.02950	4.98221	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05380	0.04600	14.49814	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08430	0.09030	7.11744	0.00000	0.0000	0
16/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01000	0.00680	32.00000	0.00000	0.0000	0

Future Open Interest

444,217

Option Open Interest

519,807

Total

964,024