



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/11/2010

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
26/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.04650	7.11910	1.03030	7.18090	7.1100	273,000
26/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.90400	8.83100	0.81986	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.90400	6.83100	1.05736	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.90400	4.83100	1.48858	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.90400	2.83100	2.51377	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	1,000
26/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.90400	0.83200	7.96460	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14500	0.19800	36.55172	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04900	0.02900	40.81633	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.09700	1.16900	6.56335	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.09700	2.16900	3.43348	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.09700	3.16900	2.32483	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.50400	1.43100	4.85372	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.95400	8.88100	0.81528	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.95400	6.88100	1.04976	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.95400	4.88100	1.47356	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
26/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.95400	2.88100	2.47123	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.11200	0.16000	42.85714	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06600	0.04100	37.87879	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.04700	1.11900	6.87679	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.04700	2.11900	3.51734	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
26/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.04700	3.11900	2.36298	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.00400	8.93100	0.81075	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.00400	6.93100	1.04226	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.00400	4.93100	1.45883	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.00400	2.93100	2.43009	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
26/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.00400	0.93100	7.27092	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.08400	0.12600	50.00000	0.00000	0.0000	7,034
26/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08800	0.05700	35.22727	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.99700	1.06900	7.22166	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.99700	2.06900	3.60541	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.99700	3.06900	2.40240	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.05400	8.98100	0.80627	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.05400	6.98100	1.03487	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.05400	4.98100	1.44440	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.05400	2.98100	2.39031	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.05400	0.98100	6.92600	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.06400	0.09500	48.43750	0.00000	0.0000	250
26/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11800	0.07600	35.59322	0.00000	0.0000	100
26/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.94700	1.01900	7.60296	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.94700	2.01900	3.69800	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.94700	3.01900	2.44316	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
26/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.95400	0.88100	7.65199	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.10400	9.03100	0.80185	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.10400	7.03100	1.02759	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
26/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.10400	5.03100	1.43025	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.10400	3.03100	2.35180	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
26/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.10400	1.03100	6.61232	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.04900	0.07300	48.97959	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.15300	0.10400	32.02614	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.89700	0.96900	8.02676	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.89700	1.96900	3.79547	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.89700	2.96900	2.48533	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.15400	9.08100	0.79747	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.15400	7.08100	1.02041	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.15400	5.08100	1.41638	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.15400	3.08100	2.31452	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.15400	1.08100	6.32582	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.03600	0.05600	55.55556	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.19000	0.13700	27.89474	0.00000	0.0000	3,500
26/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.84700	0.91900	8.50059	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.84700	1.91900	3.89821	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.84700	2.91900	2.52898	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.20400	9.13100	0.79313	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.20400	7.13100	1.01333	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.20400	5.13100	1.40277	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.20400	3.13100	2.27840	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
26/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.20400	1.13100	6.06312	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.02700	0.04200	55.55556	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.23100	0.17300	25.10823	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.79700	0.86900	9.03388	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
26/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.79700	1.86900	4.00668	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.79700	2.86900	2.57419	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.40400	9.33100	0.77627	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.40400	7.33100	0.98595	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.40400	5.33100	1.35085	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.40400	3.33100	2.14454	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.40400	1.33100	5.19943	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.41200	0.34400	16.50485	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.59700	0.66900	12.06030	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.59700	1.66900	4.50845	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.59700	2.66900	2.77243	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.35400	9.28100	0.78041	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.35400	7.28100	0.99266	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.35400	5.28100	1.36347	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.35400	3.28100	2.17651	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.35400	1.28100	5.39143	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	13,307
26/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.36500	0.29800	18.35616	0.00000	0.0000	48,000
26/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.64700	0.71900	11.12828	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.64700	1.71900	4.37158	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.64700	2.71900	2.72006	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
26/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.55400	1.48100	4.69755	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.45400	9.38100	0.77216	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
26/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.45400	7.38100	0.97934	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.45400	5.38100	1.33847	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.45400	3.38100	2.11349	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.45400	1.38100	5.02063	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	33,300
26/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.46000	0.39000	15.21739	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.54800	0.62000	13.13869	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.54700	1.61900	4.65417	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.54700	2.61900	2.82686	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.25400	1.18100	5.82137	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.80400	8.73100	0.82917	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.80400	6.73100	1.07290	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.80400	4.73100	1.51957	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.80400	2.73100	2.60342	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	14,644
26/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.80500	0.73200	9.06832	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.22100	0.28300	28.05430	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02500	0.01400	44.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.19700	1.26900	6.01504	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.19700	2.26900	3.27720	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.19700	3.26900	2.25211	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.85400	8.78100	0.82449	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.85400	6.78100	1.06507	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.85400	4.78100	1.50391	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.85400	2.78100	2.55781	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.85500	0.78200	8.53801	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.18100	0.23900	32.04420	0.00000	0.0000	30,000
26/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03500	0.02000	42.85714	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.14700	1.21900	6.27724	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.14700	2.21900	3.35352	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.14700	3.21900	2.28789	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.25400	9.18100	0.78885	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.25400	7.18100	1.00634	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.25400	5.18100	1.38942	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.25400	3.18100	2.24339	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.02000	0.03100	55.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.27400	0.21200	22.62774	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.74700	0.81900	9.63855	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.74700	1.81900	4.12135	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.74700	2.81900	2.62104	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.30400	9.23100	0.78461	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.30400	7.23100	0.99945	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.30400	5.23100	1.37632	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.30400	3.23100	2.20944	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.30400	1.23100	5.59816	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	2,040
26/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.31900	0.25400	20.37618	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.69700	0.76900	10.32999	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.69700	1.76900	4.24278	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.69700	2.76900	2.66963	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.00400	7.93100	0.91204	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
26/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.00400	5.93100	1.21586	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.00400	3.93100	1.82318	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.00400	1.93100	3.64271	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.99700	4.06900	1.80135	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.05400	1.98100	3.55404	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
26/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.45400	2.38100	2.97474	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.15400	2.08100	3.38904	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.50400	2.43100	2.91534	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,423
26/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.75500	0.68200	9.66887	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.85400	1.78100	3.93743	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
26/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.55700	0.48600	12.74686	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	15,000
26/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.75400	1.68100	4.16192	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
26/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
26/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.65600	0.58400	10.97561	0.00000	0.0000	500
26/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.95400	1.88100	3.73593	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
26/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.50800	0.43800	13.77953	0.00000	0.0000	0
26/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	6,534
26/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.14020	7.21470	1.04339	7.27900	7.2100	71,650
26/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	33,350
26/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.91000	0.84400	7.25275	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.04600	0.05500	19.56522	0.00000	0.0000	340
26/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.95600	0.89000	6.90377	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.05400	0.06400	18.51852	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.86400	0.79900	7.52315	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.38400	1.31300	5.13006	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	30,000
26/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.36100	3.28600	2.23148	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
26/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32900	0.28500	13.37386	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.16900	0.20000	18.34320	0.00000	0.0000	33,350
26/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.28700	1.21700	5.43901	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02700	0.03200	18.51852	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
26/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.47700	0.42500	10.90147	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.11700	0.14000	19.65812	0.00000	0.0000	12,000
26/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.51700	0.46300	10.44487	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.10700	0.12800	19.62617	0.00000	0.0000	871
26/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.55800	0.50200	10.03584	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.09800	0.11700	19.38776	0.00000	0.0000	3,071
26/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29500	0.25400	13.89831	0.00000	0.0000	3,000
26/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18500	0.21900	18.37838	0.00000	0.0000	7,500
26/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.20800	0.17800	14.42308	0.00000	0.0000	3,000
26/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24800	0.29300	18.14516	0.00000	0.0000	4,780
26/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.40100	0.35200	12.21945	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14100	0.16700	18.43972	0.00000	0.0000	65
26/11/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.23300	0.20000	14.16309	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22300	0.26500	18.83408	0.00000	0.0000	500
26/11/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.36400	0.31800	12.63736	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.15400	0.18300	18.83117	0.00000	0.0000	400
26/11/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00000	0.23900	100.00000	0.00000	0.0000	0
26/11/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00000	0.22400	100.00000	0.00000	0.0000	2,571
26/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.22980	7.30530	1.04429	7.34500	7.3081	19,151
26/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24100	0.27200	12.86307	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.46100	0.41700	9.54447	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22600	0.25600	13.27434	0.00000	0.0000	300
26/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.49600	0.45100	9.07258	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25600	0.28900	12.89063	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.42600	0.38400	9.85915	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.64000	0.70200	9.68750	0.00000	0.0000	0
26/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11000	0.09700	11.81818	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.32360	7.40190	1.06915	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20200	0.22000	8.91089	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.92800	0.86800	6.46552	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19300	0.21100	9.32642	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.96900	0.90900	6.19195	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21100	0.23000	9.00474	0.00000	0.0000	0
26/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.88700	0.82800	6.65163	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.42110	7.50030	1.06723	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.50400	0.55100	9.32540	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.43300	0.40100	7.39030	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.48000	0.52600	9.58333	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45900	0.42600	7.18954	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.52800	0.57600	9.09091	0.00000	0.0000	0
26/11/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40700	0.37600	7.61671	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.35730	9.43070	0.78441	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66900	1.70900	2.39664	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51200	1.47800	2.24868	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.65200	1.69100	2.36077	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
26/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54500	1.51000	2.26537	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.68800	1.72800	2.36967	0.00000	0.0000	0
26/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48100	1.44700	2.29575	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.04650	7.11910	1.03030	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.11247	0.16021	42.44687	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.06597	0.04111	37.68380	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.08419	0.12568	49.28139	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.08769	0.05658	35.47725	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.14506	0.19835	36.73652	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.04856	0.02925	39.76524	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.14020	7.21470	1.04339	0.00000	0.0000	50
26/11/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.30383	0.35363	16.39074	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.16363	0.13893	15.09503	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.27501	0.32249	17.26483	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.18481	0.15779	14.62042	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.33435	0.38639	15.56453	0.00000	0.0000	0
26/11/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.14415	0.12169	15.58099	0.00000	0.0000	0
26/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.11120	11.12580	0.13140	11.25000	11.1830	21,803
26/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.79600	0.78000	2.01005	0.00000	0.0000	0
26/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.74700	0.73100	2.14190	0.00000	0.0000	0
26/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	50
26/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.25160	11.26870	0.15198	11.41300	11.2850	20,680
26/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.16500	0.16500	0.00000	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71300	0.69600	2.38429	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.15400	0.15400	0.00000	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75200	0.73500	2.26064	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.17600	0.17700	0.56818	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67400	0.65800	2.37389	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.46000	0.44500	3.26087	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26200	0.26400	0.76336	0.00000	0.0000	870
26/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.35900	1.34100	1.32450	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	870
26/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.87400	0.85700	1.94508	0.00000	0.0000	0
26/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.12600	0.12600	0.00000	0.00000	0.0000	150
26/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.38580	11.40280	0.14931	0.00000	0.0000	1,901
26/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31400	0.31500	0.31847	0.00000	0.0000	0
26/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.77800	0.76200	2.05656	0.00000	0.0000	0
26/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30000	0.30100	0.33333	0.00000	0.0000	0
26/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.81400	0.79800	1.96560	0.00000	0.0000	0
26/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32800	0.33000	0.60976	0.00000	0.0000	0
26/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.74200	0.72700	2.02156	0.00000	0.0000	0
26/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08430	0.08470	0.47450	0.00000	0.0000	988
26/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00085	0.00094	10.58824	0.00000	0.0000	0
26/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00255	0.00224	12.15686	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
26/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
26/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01171	0.01131	3.41588	0.00000	0.0000	0
26/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00831	0.00871	4.81348	0.00000	0.0000	0
26/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08550	0.08600	0.58480	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00306	0.00326	6.53595	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00456	0.00426	6.57895	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00095	0.00102	7.36842	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01245	0.01202	3.45382	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00905	0.00948	4.75138	0.00000	0.0000	0
26/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00055	0.00048	12.72727	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.40300	9.43370	0.32649	9.48800	9.4680	10,462
26/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.79700	10.76600	0.28712	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.79700	8.76600	0.35239	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.79700	6.76600	0.45608	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.79700	4.76600	0.64624	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.79700	2.76600	1.10833	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.79700	1.76600	1.72510	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.79900	0.76700	4.00501	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.23400	0.26200	11.96581	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.20300	1.23400	2.57689	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.64700	2.61600	1.17114	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.84700	10.81600	0.28579	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.84700	8.81600	0.35040	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.84700	6.81600	0.45275	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.84700	4.81600	0.63957	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.84700	2.81600	1.08887	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.84700	1.81600	1.67840	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	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
26/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.84800	0.81700	3.65566	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.19300	0.22000	13.98964	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.15300	1.18400	2.68864	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.54700	11.51600	0.26847	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.54700	9.51600	0.32471	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.54700	7.51600	0.41076	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.54700	5.51600	0.55886	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.54700	3.51600	0.87398	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.54700	2.51600	1.21712	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.54700	1.51600	2.00388	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.55200	0.52100	5.61594	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.46000	0.49100	6.73913	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.44700	11.41600	0.27081	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.44700	9.41600	0.32815	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.44700	7.41600	0.41628	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.44700	5.41600	0.56912	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.44700	3.41600	0.89933	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.44700	2.41600	1.26686	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.44700	1.41600	2.14236	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	750
26/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.45600	0.42500	6.79825	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.55700	0.58800	5.56553	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.59700	10.56600	0.29254	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.59700	8.56600	0.36059	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
26/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.59700	6.56600	0.46991	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.59700	4.56600	0.67435	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.59700	2.56600	1.19369	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.59700	1.56600	1.94114	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.60100	0.57000	5.15807	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.41300	0.44300	7.26392	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.40300	1.43400	2.20955	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.69700	10.66600	0.28980	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.69700	8.66600	0.35644	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.69700	6.66600	0.46289	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.69700	4.66600	0.66000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.69700	2.66600	1.14943	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.69700	1.66600	1.82675	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	375
26/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.70000	0.66800	4.57143	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.32000	0.35000	9.37500	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.30300	1.33400	2.37913	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.99700	10.96600	0.28190	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.99700	8.96600	0.34456	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.99700	6.96600	0.44305	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.99700	4.96600	0.62037	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.99700	2.96600	1.03437	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.99700	1.96600	1.55233	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	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
26/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.99800	0.96600	3.20641	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.09200	0.11200	21.73913	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08900	0.07800	12.35955	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.00300	1.03400	3.09073	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.14700	11.11600	0.27810	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.14700	9.11600	0.33891	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.14700	7.11600	0.43375	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.14700	5.11600	0.60229	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.14700	3.11600	0.98507	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.14700	2.11600	1.44388	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.14700	1.11600	2.70270	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.19000	0.16500	13.15789	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.85400	0.88400	3.51288	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.44700	10.41600	0.29674	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.44700	8.41600	0.36699	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.44700	6.41600	0.48084	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.44700	4.41600	0.69710	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.55300	1.58400	1.99614	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.49700	10.46600	0.29532	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.49700	8.46600	0.36483	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.49700	6.46600	0.47714	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.49700	4.46600	0.68935	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.49700	2.46600	1.24149	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.49700	1.46600	2.07081	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
26/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.50400	0.47300	6.15079	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.50800	0.53900	6.10236	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.50300	1.53400	2.06254	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.54700	10.51600	0.29392	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.54700	8.51600	0.36270	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.54700	6.51600	0.47350	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.54700	4.51600	0.68177	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.45300	1.48400	2.13352	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.89800	0.86700	3.45212	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	60
26/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.23000	0.20300	11.73913	0.00000	0.0000	750
26/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.15600	0.18100	16.02564	0.00000	0.0000	0
26/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	1,125
26/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.52150	9.55530	0.35499	9.56900	9.5640	13,076
26/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.16200	0.17500	8.02469	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.44100	0.42000	4.76190	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.14900	0.16100	8.05369	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.47800	0.45600	4.60251	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.17600	0.19000	7.95455	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.40500	0.38500	4.93827	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.24500	0.23400	4.48980	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.26600	0.28900	8.64662	0.00000	0.0000	10,429
26/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.94000	0.91100	3.08511	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	14,937
26/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.03100	1.00100	2.90980	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	4,508
26/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.67700	0.65200	3.69276	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.09800	0.10700	9.18367	0.00000	0.0000	100
26/11/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.00000	0.24300	100.00000	0.00000	0.0000	0
26/11/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.00000	0.28800	100.00000	0.00000	0.0000	3,000
26/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.63440	9.67110	0.38093	0.00000	0.0000	5,820
26/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	0
26/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.47100	0.45000	4.45860	0.00000	0.0000	0
26/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.28800	0.30400	5.55556	0.00000	0.0000	0
26/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.50400	0.48300	4.16667	0.00000	0.0000	0
26/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.32200	0.33900	5.27950	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
26/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.43800	0.41800	4.56621	0.00000	0.0000	0
26/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.89570	6.82820	0.97887	0.00000	0.0000	15,400
26/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06300	0.03800	39.68254	0.00000	0.0000	0
26/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06700	0.11000	64.17910	0.00000	0.0000	0
26/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.09700	0.14700	51.54639	0.00000	0.0000	0
26/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.04300	0.02500	41.86047	0.00000	0.0000	200
26/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.90700	6.88370	0.33734	6.89250	6.8925	1,134
26/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29900	0.28300	5.35117	0.00000	0.0000	0
26/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09200	0.09900	7.60870	0.00000	0.0000	0
26/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.26200	0.24700	5.72519	0.00000	0.0000	0
26/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10500	0.11300	7.61905	0.00000	0.0000	0
26/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33800	0.32000	5.32544	0.00000	0.0000	0
26/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08100	0.08600	6.17284	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.91330	6.89100	0.32257	0.00000	0.0000	70
26/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39400	0.37900	3.80711	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13100	0.13800	5.34351	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35800	0.34300	4.18994	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.15200	4.82759	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.43200	0.41600	3.70370	0.00000	0.0000	0
26/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11900	0.12500	5.04202	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.91470	6.89680	0.25887	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44000	0.42800	2.72727	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17500	0.18100	3.42857	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40500	0.39400	2.71605	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19000	0.19700	3.68421	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47700	0.46400	2.72537	0.00000	0.0000	0
26/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16200	0.16700	3.08642	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.46960	7.43320	0.48731	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.92300	0.90200	2.27519	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.75300	0.76900	2.12483	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	0.90100	0.88100	2.21976	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.78100	0.79800	2.17670	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	0.94500	0.92300	2.32804	0.00000	0.0000	0
26/11/2010	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.72500	0.74000	2.06897	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.97270	6.98020	0.10756	0.00000	0.0000	400
26/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.72700	0.72000	0.96286	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.77700	0.77000	0.90090	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.67700	0.67000	1.03397	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.05070	7.06720	0.23402	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.16600	0.17900	7.83133	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.16500	0.16200	1.81818	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14600	0.15700	7.53425	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
26/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.19500	0.19000	2.56410	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.19500	0.20800	6.66667	0.00000	0.0000	0
26/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.04660	7.10490	0.82735	0.00000	0.0000	469
26/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.08600	0.11700	36.04651	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08900	0.06200	30.33708	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.06700	0.08800	31.34328	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12000	0.08300	30.83333	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.11500	0.15000	30.43478	0.00000	0.0000	0
26/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06800	0.04500	33.82353	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.14820	7.20890	0.84916	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18800	0.21200	12.76596	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29000	0.25300	12.75862	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17100	0.19200	12.28070	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32300	0.28300	12.38390	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.20800	0.23300	12.01923	0.00000	0.0000	0
26/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.26000	0.22400	13.84615	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,731.07000	13,804.13000	0.53208	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	231.10000	304.10000	31.58806	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	231.10000	304.10000	31.58806	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	231.10000	304.10000	31.58806	0.00000	0.0000	0
26/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,916.62000	13,992.56000	0.54568	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	317.60000	392.80000	23.67758	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	1.00000	0.20000	80.00000	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	317.60000	392.80000	23.67758	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	1.00000	0.30000	70.00000	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	317.60000	392.80000	23.67758	0.00000	0.0000	0
26/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	1.00000	0.20000	80.00000	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.05940	1.06720	0.73627	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.06020	0.06780	12.62458	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00080	0.00060	25.00000	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.01830	0.02320	26.77596	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00890	0.00600	32.58427	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.10960	0.11730	7.02555	0.00000	0.0000	0
26/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00020	0.00010	50.00000	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.07550	1.08270	0.66946	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04680	0.05130	9.61538	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02130	0.01860	12.67606	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02460	0.02750	11.78862	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04910	0.04480	8.75764	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08270	0.08880	7.37606	0.00000	0.0000	0
26/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00720	0.00610	15.27778	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
Future Open Interest										456,054
Option Open Interest										535,979
Total										992,033