



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/11/2010

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
17/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.07860	7.04220	0.51423	7.10710	7.0445	262,770
17/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.87100	8.90800	0.41709	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.87100	6.90800	0.53850	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.87100	4.90800	0.75960	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.87100	2.90800	1.28875	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
17/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.87400	0.91000	4.11899	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.19200	0.16800	12.50000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.12900	1.09200	3.27724	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.12900	2.09200	1.73791	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.12900	3.09200	1.18249	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.47100	1.50800	2.51530	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.92100	8.95800	0.41475	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.92100	6.95800	0.53460	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.92100	4.95800	0.75188	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
17/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.92100	2.95800	1.26669	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15800	0.13700	13.29114	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07900	0.09500	20.25316	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.07900	1.04200	3.42910	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.07900	2.04200	1.77970	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
17/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.07900	3.04200	1.20169	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.97100	9.00800	0.41244	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.97100	7.00800	0.53077	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.97100	5.00800	0.74432	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.97100	3.00800	1.24537	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	16,000
17/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.97300	1.00900	3.69990	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12800	0.10900	14.84375	0.00000	0.0000	10,534
17/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09900	0.11700	18.18182	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.02900	0.99300	3.49854	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.02900	1.99200	1.82356	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.02900	2.99200	1.22153	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.02100	9.05800	0.41015	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.02100	7.05800	0.52699	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.02100	5.05800	0.73690	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.02100	3.05800	1.22476	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.02200	1.05900	3.62035	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.10500	0.08900	15.23810	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12600	0.14700	16.66667	0.00000	0.0000	100
17/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.97900	0.94300	3.67722	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.97900	1.94200	1.86963	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.97900	2.94200	1.24203	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	27,690
17/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.92300	0.96000	4.00867	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.07100	9.10800	0.40789	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.07100	7.10800	0.52326	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
17/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.07100	5.10800	0.72964	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.07100	3.10800	1.20482	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
17/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.07200	1.10900	3.45149	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.08600	0.07200	16.27907	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.15700	0.18000	14.64968	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.92900	0.89300	3.87513	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.92900	1.89200	1.91809	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.92900	2.89200	1.26323	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.12100	9.15800	0.40566	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.12100	7.15800	0.51959	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.12100	5.15800	0.72252	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.12100	3.15800	1.18552	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.12200	1.15900	3.29768	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.19100	0.21600	13.08901	0.00000	0.0000	3,500
17/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.88000	0.84300	4.20455	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.87900	1.84200	1.96913	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.87900	2.84200	1.28517	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.17100	9.20800	0.40345	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.17100	7.20800	0.51597	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.17100	5.20800	0.71553	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.17100	3.20800	1.16682	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,000
17/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.17200	1.20900	3.15700	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.05700	0.04700	17.54386	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.22800	0.25500	11.84211	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.83000	0.79400	4.33735	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
17/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.82900	1.79200	2.02296	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.82900	2.79200	1.30788	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.37100	9.40800	0.39484	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.37100	7.40800	0.50197	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.37100	5.40800	0.68888	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.37100	3.40800	1.09760	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.37100	1.40800	2.69876	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.39500	0.42700	8.10127	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.63300	0.59800	5.52923	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.62900	1.59200	2.27133	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.62900	2.59200	1.40738	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.32100	9.35800	0.39695	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.32100	7.35800	0.50540	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.32100	5.35800	0.69536	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.32100	3.35800	1.11412	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.32100	1.35800	2.80091	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	13,307
17/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.35000	0.38200	9.14286	0.00000	0.0000	48,000
17/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.68200	0.64600	5.27859	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.67900	1.64200	2.20369	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.67900	2.64200	1.38111	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
17/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.52100	1.55800	2.43261	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.42100	9.45800	0.39274	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
17/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.42100	7.45800	0.49859	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.42100	5.45800	0.68253	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.42100	3.45800	1.08156	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.42100	1.45800	2.60380	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	33,300
17/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.44000	0.47300	7.50000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.58400	0.54900	5.99315	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.57900	1.54200	2.34326	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.57900	2.54200	1.43466	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.22200	1.25900	3.02782	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.77100	8.80800	0.42184	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.77100	6.80800	0.54645	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.77100	4.80800	0.77552	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.77100	2.80800	1.33526	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	14,644
17/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.77500	0.81100	4.64516	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.26800	0.24000	10.44776	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.22900	1.19200	3.01058	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.22900	2.19200	1.65994	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.22900	3.19200	1.14587	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.82100	8.85800	0.41945	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.82100	6.85800	0.54244	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.82100	4.85800	0.76748	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.82100	2.85800	1.31159	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00300	0.00300	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
17/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.82400	0.86100	4.49029	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.22900	0.20300	11.35371	0.00000	0.0000	30,000
17/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05000	0.06100	22.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.17900	1.14200	3.13825	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.17900	2.14200	1.69803	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.17900	3.14200	1.16389	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.22100	9.25800	0.40126	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.22100	7.25800	0.51239	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.22100	5.25800	0.70868	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.22100	3.25800	1.14871	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.04600	0.03700	19.56522	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.26700	0.29500	10.48689	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.78000	0.74400	4.61538	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.77900	1.74200	2.07982	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.77900	2.74200	1.33141	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.27100	9.30800	0.39909	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.27100	7.30800	0.50887	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.27100	5.30800	0.70195	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.27100	3.30800	1.13115	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.27200	1.30800	2.83019	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	2,040
17/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.30800	0.33800	9.74026	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.73100	0.69500	4.92476	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.72900	1.69200	2.13997	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.72900	2.69200	1.35581	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.97100	8.00800	0.46418	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
17/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.97100	6.00800	0.61966	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.97100	4.00800	0.93176	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.97100	2.00800	1.87722	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.02900	3.99200	0.91834	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.02100	2.05800	1.83078	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
17/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.42100	2.45800	1.52829	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.12100	2.15800	1.74446	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.47100	2.50800	1.49737	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	2,423
17/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.72600	0.76200	4.95868	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.82100	1.85800	2.03185	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
17/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.53300	0.56800	6.56660	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	15,000
17/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.72100	1.75800	2.14991	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
17/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	1,000
17/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.62900	0.66400	5.56439	0.00000	0.0000	500
17/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.92100	1.95800	1.92608	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
17/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.48600	0.52000	6.99588	0.00000	0.0000	0
17/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	6,534
17/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.17410	7.12640	0.66489	7.20820	7.1480	69,514
17/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	33,350
17/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.89000	0.93100	4.60674	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	340
17/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.93600	0.97700	4.38034	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.84500	0.88600	4.85207	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.35800	1.40200	3.24006	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	30,000
17/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.32700	3.37500	1.44274	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
17/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32500	0.35400	8.92308	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19900	0.18000	9.54774	0.00000	0.0000	33,350
17/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.26200	1.30600	3.48653	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03600	0.03200	11.11111	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
17/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.46800	0.50200	7.26496	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14200	0.12800	9.85915	0.00000	0.0000	12,000
17/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.50700	0.54200	6.90335	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.13100	0.11800	9.92366	0.00000	0.0000	871
17/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.54700	0.58200	6.39854	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	500
17/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29300	0.32000	9.21502	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21700	0.19600	9.67742	0.00000	0.0000	7,500
17/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.20900	0.22700	8.61244	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.28300	0.25300	10.60071	0.00000	0.0000	1,200
17/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.39400	0.42600	8.12183	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	65
17/11/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.00000	0.25700	100.00000	0.00000	0.0000	0
17/11/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00000	0.23300	100.00000	0.00000	0.0000	500
17/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.26710	7.22990	0.51190	7.26090	7.2506	16,548
17/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.26800	0.25400	5.22388	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.45100	0.47400	5.09978	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25300	0.23900	5.53360	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.48600	0.50900	4.73251	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28500	0.26900	5.61404	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.41800	0.43900	5.02392	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.67900	0.64900	4.41826	0.00000	0.0000	0
17/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11200	0.11900	6.25000	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.36700	7.33820	0.39093	0.00000	0.0000	288
17/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22200	0.21400	3.60360	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.90500	0.92600	2.32044	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21300	0.20500	3.75587	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.94600	0.96700	2.21987	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23100	0.22300	3.46320	0.00000	0.0000	0
17/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.86400	0.88500	2.43056	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.37670	9.34370	0.35194	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.73000	1.71200	1.04046	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55300	1.56800	0.96587	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.71200	1.69400	1.05140	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58500	1.60000	0.94637	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.74800	1.73000	1.02975	0.00000	0.0000	0
17/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52100	1.53600	0.98619	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.07860	7.04220	0.51423	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.15835	0.13668	13.68488	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.07975	0.09448	18.47022	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.12762	0.10857	14.92713	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.09902	0.11637	17.52171	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.19222	0.16811	12.54292	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.06362	0.07591	19.31782	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.17410	7.12640	0.66489	0.00000	0.0000	20

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
17/11/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.34042	0.30784	9.57053	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.16632	0.18144	9.09091	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.31074	0.27977	9.96653	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.18664	0.20337	8.96378	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.37167	0.33755	9.18019	0.00000	0.0000	0
17/11/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.14757	0.16115	9.20241	0.00000	0.0000	0
17/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.31850	11.20900	0.96744	11.23000	11.2015	22,607
17/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03300	0.02100	36.36364	0.00000	0.0000	0
17/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61500	0.71200	15.77236	0.00000	0.0000	0
17/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57000	0.66600	16.84211	0.00000	0.0000	0
17/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03800	0.02500	34.21053	0.00000	0.0000	50
17/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.46190	11.33410	1.11500	11.37200	11.3720	20,660
17/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.25400	0.21200	16.53543	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.59200	0.67800	14.52703	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.23900	0.19900	16.73640	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.62700	0.71500	14.03509	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.26900	0.22500	16.35688	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55700	0.64100	15.08079	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.37000	0.43900	18.64865	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.38200	0.32300	15.44503	0.00000	0.0000	870
17/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.19200	1.30100	9.14430	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.10400	0.08500	18.26923	0.00000	0.0000	870
17/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.73800	0.83200	12.73713	0.00000	0.0000	0
17/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.20000	0.16600	17.00000	0.00000	0.0000	150
17/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.59850	11.48680	0.96306	0.00000	0.0000	1,568
17/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.41400	0.37100	10.38647	0.00000	0.0000	0
17/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66600	0.73400	10.21021	0.00000	0.0000	0
17/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.39800	0.35600	10.55276	0.00000	0.0000	0
17/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.70000	0.76900	9.85714	0.00000	0.0000	0
17/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.43200	0.38700	10.41667	0.00000	0.0000	0
17/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.63400	0.70000	10.41009	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08510	0.08460	0.58754	0.00000	0.0000	286
17/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00143	0.00121	15.38462	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00233	0.00261	12.01717	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00009	0.00007	22.22222	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01099	0.01147	4.36761	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00912	0.00863	5.37281	0.00000	0.0000	0
17/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00002	0.00003	50.00000	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08640	0.08570	0.81019	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00362	0.00327	9.66851	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00422	0.00457	8.29384	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00122	0.00108	11.47541	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01182	0.01238	4.73773	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00991	0.00928	6.35721	0.00000	0.0000	0
17/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00051	0.00058	13.72549	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
17/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.61240	9.53170	0.83954	9.58000	9.5800	11,461
17/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.58800	10.66800	0.75557	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.58800	8.66800	0.93153	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.58800	6.66800	1.21433	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.58800	4.66800	1.74368	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.58800	2.66800	3.09119	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.58900	1.66800	4.97168	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.60300	0.67700	12.27197	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.43600	0.36200	16.97248	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.41200	1.33200	5.66572	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.43800	2.51800	3.28138	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.63800	10.71800	0.75202	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.63800	8.71800	0.92614	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.63800	6.71800	1.20518	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.63800	4.71800	1.72488	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.63800	2.71800	3.03260	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.63800	1.71800	4.88400	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.65000	0.72600	11.69231	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.39200	0.32000	18.36735	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.36200	1.28200	5.87372	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.33800	11.41800	0.70559	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.33800	9.41800	0.85671	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.33800	7.41800	1.09022	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
17/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.33800	5.41800	1.49869	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.33800	3.41800	2.39664	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.33800	2.41800	3.42173	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.33900	1.41900	5.97461	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.03800	0.02500	34.21053	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.37600	0.44300	17.81915	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.66900	0.59100	11.65919	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.23800	11.31800	0.71187	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.23800	9.31800	0.86599	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.23800	7.31800	1.10528	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.23800	5.31800	1.52730	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.23800	3.31800	2.47066	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.23800	2.31800	3.57462	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.23900	1.31900	6.45682	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05600	0.03800	32.14286	0.00000	0.0000	750
17/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.29400	0.35600	21.08844	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.76600	0.68700	10.31332	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.38800	10.46800	0.77012	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.38800	8.46800	0.95374	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.38800	6.46800	1.25235	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.38800	4.46800	1.82315	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.38800	2.46800	3.35008	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.38900	1.46900	5.75954	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03200	0.02100	34.37500	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.42000	0.48900	16.42857	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.62100	0.54300	12.56039	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
17/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.61200	1.53200	4.96278	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.48800	10.56800	0.76278	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.48800	8.56800	0.94251	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.48800	6.56800	1.23305	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.48800	4.56800	1.78253	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.48800	2.56800	3.21543	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.48900	1.56800	5.30557	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	375
17/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.51000	0.58200	14.11765	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.52700	0.45100	14.42125	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.51200	1.43200	5.29101	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.78800	10.86800	0.74156	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.78800	8.86800	0.91033	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.78800	6.86800	1.17855	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.78800	4.86800	1.67084	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.78800	2.86800	2.86944	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.78800	1.86800	4.47427	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79500	0.87200	9.68553	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.26900	0.20400	24.16357	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.05700	0.07200	26.31579	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.21300	1.13200	6.67766	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.93800	11.01800	0.73140	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.93800	9.01800	0.89505	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.93800	7.01800	1.15307	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
17/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.93800	5.01800	1.62009	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.93800	3.01800	2.72294	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.93800	2.01800	4.12797	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.94200	1.02100	8.38641	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.16500	0.11700	29.09091	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.10300	0.13500	31.06796	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.06300	0.98300	7.52587	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.23800	10.31800	0.78140	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.23800	8.31800	0.97111	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.23800	6.31800	1.28246	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.23800	4.31800	1.88768	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.76200	1.68200	4.54030	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.28800	10.36800	0.77760	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.28800	8.36800	0.96525	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.28800	6.36800	1.27226	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.28800	4.36800	1.86567	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.28800	2.36800	3.49650	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.28900	1.36900	6.20636	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04600	0.03100	32.60870	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.33400	0.39900	19.46108	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.71800	0.63900	11.00279	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.71200	1.63200	4.67290	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.33800	10.41800	0.77384	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.33800	8.41800	0.95946	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	15.95	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
17/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.33800	6.41800	1.26223	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.33800	4.41800	1.84417	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.66200	1.58200	4.81348	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.69800	0.77400	10.88825	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	60
17/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.13600	0.09800	27.94118	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.12400	0.16600	33.87097	0.00000	0.0000	750
17/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.34900	0.27900	20.05731	0.00000	0.0000	0
17/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.03700	0.04700	27.02703	0.00000	0.0000	1,125
17/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.73030	9.63450	0.98455	9.66900	9.6690	11,312
17/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.26100	0.22100	15.32567	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.33100	0.38700	16.91843	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.24300	0.20500	15.63786	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.36300	0.42100	15.97796	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.28100	0.23800	15.30249	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.30100	0.35400	17.60797	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.18300	0.21700	18.57923	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.41300	0.35100	15.01211	0.00000	0.0000	10,429
17/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77900	0.85700	10.01284	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.10900	0.09100	16.51376	0.00000	0.0000	14,937
17/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.86400	0.94500	9.37500	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09400	0.07900	15.95745	0.00000	0.0000	4,508
17/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.53800	0.60700	12.82528	0.00000	0.0000	0
17/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.16800	0.14100	16.07143	0.00000	0.0000	100
17/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.84330	9.76090	0.83712	0.00000	0.0000	5,820
17/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.41500	0.37300	10.12048	0.00000	0.0000	0
17/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.37200	0.41200	10.75269	0.00000	0.0000	0
17/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.39100	0.35400	9.46292	0.00000	0.0000	0
17/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.39800	0.44300	11.30653	0.00000	0.0000	0
17/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.44000	0.39300	10.68182	0.00000	0.0000	0
17/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.34700	0.38200	10.08646	0.00000	0.0000	0
17/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.91270	6.88690	0.37323	6.88000	6.8800	14,802
17/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08600	0.07400	13.95349	0.00000	0.0000	0
17/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07300	0.08700	19.17808	0.00000	0.0000	0
17/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10100	0.11800	16.83168	0.00000	0.0000	0
17/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	200
17/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.91990	6.88380	0.52168	6.91700	6.9170	1,234
17/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31400	0.28400	9.55414	0.00000	0.0000	0
17/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09400	0.10000	6.38298	0.00000	0.0000	0
17/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27700	0.24700	10.83032	0.00000	0.0000	0
17/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10700	0.11300	5.60748	0.00000	0.0000	0
17/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35300	0.32200	8.78187	0.00000	0.0000	0
17/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08300	0.08800	6.02410	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
17/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.92780	6.90090	0.38829	0.00000	0.0000	70
17/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40900	0.39000	4.64548	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13100	0.13900	6.10687	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37200	0.35400	4.83871	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14400	0.15300	6.25000	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.44700	0.42700	4.47427	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11900	0.12600	5.88235	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.93100	6.91350	0.25249	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45900	0.44300	3.48584	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17800	0.18000	1.12360	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42400	0.40800	3.77358	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19300	0.19500	1.03627	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49500	0.47900	3.23232	0.00000	0.0000	0
17/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.16600	1.21951	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.44020	7.40310	0.49864	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.91200	0.88900	2.52193	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.77200	0.78600	1.81347	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.89200	0.86900	2.57848	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.80200	0.81600	1.74564	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.93300	0.91100	2.35798	0.00000	0.0000	0
17/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.74300	0.75800	2.01884	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.94320	6.89750	0.65820	0.00000	0.0000	400
17/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75700	0.80300	6.07662	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.80700	0.85300	5.70012	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70800	0.75400	6.49718	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.02040	6.96460	0.79483	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.16700	0.14600	12.57485	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.19700	0.23100	17.25888	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14800	0.12900	12.83784	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.22800	0.26400	15.78947	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18800	0.16500	12.23404	0.00000	0.0000	0
17/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.16800	0.20000	19.04762	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.17640	7.11560	0.84722	0.00000	0.0000	150
17/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.18800	0.14500	22.87234	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06200	0.07900	27.41935	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.15400	0.11400	25.97403	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07800	0.09800	25.64103	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.22500	0.17800	20.88889	0.00000	0.0000	0
17/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04900	0.06200	26.53061	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.27960	7.20680	1.00005	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25700	0.22100	14.00778	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.22700	0.26400	16.29956	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
17/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23600	0.20200	14.40678	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25600	0.29500	15.23438	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.28400	0.24200	14.78873	0.00000	0.0000	0
17/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20400	0.23500	15.19608	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,923.47000	13,824.28000	0.71239	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	423.50000	324.30000	23.42385	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	423.50000	324.30000	23.42385	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	423.50000	324.30000	23.42385	0.00000	0.0000	0
17/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14			Foreign Exchange Future	14,115.10000	13,992.23000	0.87049	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	515.10000	392.50000	23.80120	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	515.10000	392.50000	23.80120	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	515.10000	392.50000	23.80120	0.00000	0.0000	0
17/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.06620	1.05990	0.59088	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.06720	0.06120	8.92857	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00100	0.00130	30.00000	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.02650	0.02230	15.84906	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01030	0.01240	20.38835	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.11650	0.11030	5.32189	0.00000	0.0000	0
17/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.08350	1.07540	0.74758	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05320	0.05010	5.82707	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01970	0.02470	25.38071	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02950	0.02820	4.40678	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04600	0.05280	14.78261	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09030	0.08500	5.86932	0.00000	0.0000	0
17/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00680	0.00960	41.17647	0.00000	0.0000	0

Future Open Interest	439,510
Option Open Interest	520,807
Total	960,317