



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/11/2010

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
29/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.11910	7.17600	0.79926	7.17250	7.1167	273,509
29/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.83100	8.77400	0.64545	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.83100	6.77400	0.83443	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.83100	4.77400	1.17988	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.83100	2.77400	2.01342	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
29/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.83200	0.77500	6.85096	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.19800	0.24200	22.22222	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.02900	0.01600	44.82759	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.16900	1.22600	4.87596	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.16900	2.22600	2.62794	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.16900	3.22600	1.79867	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.43100	1.37400	3.98323	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.88100	8.82400	0.64182	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.88100	6.82400	0.82837	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.88100	4.82400	1.16779	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
29/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.88100	2.82400	1.97848	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.16000	0.20000	25.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04100	0.02400	41.46341	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.11900	1.17600	5.09383	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.11900	2.17600	2.68995	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
29/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.11900	3.17600	1.82751	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.93100	8.87400	0.63823	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.93100	6.87400	0.82239	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.93100	4.87400	1.15595	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.93100	2.87400	1.94473	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
29/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.93100	0.87400	6.12245	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12600	0.16100	27.77778	0.00000	0.0000	7,034
29/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.05700	0.03500	38.59649	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.06900	1.12600	5.33209	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.06900	2.12600	2.75495	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.06900	3.12600	1.85728	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.98100	8.92400	0.63467	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.98100	6.92400	0.81650	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.98100	4.92400	1.14435	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.98100	2.92400	1.91211	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.98100	0.92400	5.81040	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09500	0.12600	32.63158	0.00000	0.0000	250
29/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07600	0.05000	34.21053	0.00000	0.0000	100
29/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.01900	1.07600	5.59372	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.01900	2.07600	2.82318	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.01900	3.07600	1.88804	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
29/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.88100	0.82400	6.46992	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.03100	8.97400	0.63116	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.03100	6.97400	0.81070	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
29/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.03100	4.97400	1.13298	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.03100	2.97400	1.88057	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
29/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.03100	0.97400	5.52861	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.07300	0.09500	30.13699	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10400	0.06900	33.65385	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.96900	1.02600	5.88235	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.96900	2.02600	2.89487	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.96900	3.02600	1.91984	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.08100	9.02400	0.62768	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.08100	7.02400	0.80497	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.08100	5.02400	1.12183	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.08100	3.02400	1.85005	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.08100	1.02400	5.27290	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05600	0.07200	28.57143	0.00000	0.0000	65,000
29/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.13700	0.09600	29.92701	0.00000	0.0000	3,500
29/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.91900	0.97600	6.20239	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.91900	1.97600	2.97030	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.91900	2.97600	1.95272	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.13100	9.07400	0.62425	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.13100	7.07400	0.79933	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.13100	5.07400	1.11089	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.13100	3.07400	1.82050	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
29/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.13100	1.07400	5.03979	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04200	0.05400	28.57143	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17300	0.12800	26.01156	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.86900	0.92600	6.55926	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
29/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.86900	1.92600	3.04976	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.86900	2.92600	1.98675	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.33100	9.27400	0.61087	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.33100	7.27400	0.77752	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.33100	5.27400	1.06922	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.33100	3.27400	1.71120	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.33100	1.27400	4.28249	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.34400	0.28900	15.98837	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.66900	0.72600	8.52018	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.66900	1.72600	3.41522	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.66900	2.72600	2.13563	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.28100	9.22400	0.61416	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.28100	7.22400	0.78286	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.28100	5.22400	1.07934	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.28100	3.22400	1.73728	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.28100	1.22400	4.44965	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	13,307
29/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.29800	0.24500	17.78523	0.00000	0.0000	48,000
29/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.71900	0.77600	7.92768	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.71900	1.77600	3.31588	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.71900	2.77600	2.09636	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
29/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.48100	1.42400	3.84875	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.38100	9.32400	0.60761	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
29/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.38100	7.32400	0.77225	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.38100	5.32400	1.05928	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.38100	3.32400	1.68589	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.38100	1.32400	4.12744	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	33,300
29/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.39000	0.33500	14.10256	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.62000	0.67600	9.03226	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.61900	1.67600	3.52069	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.61900	2.67600	2.17640	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.18100	1.12400	4.82642	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.73100	8.67400	0.65285	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.73100	6.67400	0.84683	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.73100	4.67400	1.20482	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.73100	2.67400	2.08715	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	14,644
29/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.73200	0.67500	7.78689	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.28300	0.33300	17.66784	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.26900	1.32600	4.49173	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.26900	2.32600	2.51212	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.26900	3.32600	1.74365	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.78100	8.72400	0.64913	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.78100	6.72400	0.84058	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.78100	4.72400	1.19222	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.78100	2.72400	2.04962	0.00000	0.0000	0
29/11/2010	\$ / 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
29/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.78200	0.72500	7.28900	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23900	0.28700	20.08368	0.00000	0.0000	30,000
29/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.21900	1.27600	4.67596	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.21900	2.27600	2.56872	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.21900	3.27600	1.77074	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.18100	9.12400	0.62085	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.18100	7.12400	0.79376	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.18100	5.12400	1.10017	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.18100	3.12400	1.79189	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.03100	0.04000	29.03226	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.21200	0.16400	22.64151	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.81900	0.87600	6.95971	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.81900	1.87600	3.13359	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.81900	2.87600	2.02199	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.23100	9.17400	0.61748	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.23100	7.17400	0.78827	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.23100	5.17400	1.08966	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.23100	3.17400	1.76416	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.23100	1.17400	4.63038	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	2,040
29/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.25400	0.20300	20.07874	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.76900	0.82600	7.41222	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.76900	1.82600	3.22216	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.76900	2.82600	2.05850	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.93100	7.87400	0.71870	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
29/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.93100	5.87400	0.96105	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.93100	3.87400	1.45001	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.93100	1.87400	2.95184	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.06900	4.12600	1.40084	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.98100	1.92400	2.87733	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
29/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.38100	2.32400	2.39395	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.08100	2.02400	2.73907	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.43100	2.37400	2.34471	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,423
29/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.68200	0.62500	8.35777	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.78100	1.72400	3.20045	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
29/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.48600	0.43000	11.52263	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	15,000
29/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.68100	1.62400	3.39084	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
29/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	1,000
29/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.58400	0.52700	9.76027	0.00000	0.0000	500
29/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.88100	1.82400	3.03030	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
29/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.43800	0.38200	12.78539	0.00000	0.0000	0
29/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	6,534
29/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.21470	7.27330	0.81223	7.25350	7.2200	71,357
29/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	33,350
29/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.84400	0.79100	6.27962	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	340
29/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.89000	0.83600	6.06742	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06400	0.07000	9.37500	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.79900	0.74700	6.50814	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.31300	1.25600	4.34120	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	30,000
29/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.28600	3.22800	1.76506	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
29/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28500	0.24800	12.98246	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20000	0.22100	10.50000	0.00000	0.0000	33,350
29/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.21700	1.16100	4.60148	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03200	0.03400	6.25000	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
29/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.42500	0.38100	10.35294	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14000	0.15400	10.00000	0.00000	0.0000	12,000
29/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.46300	0.41800	9.71922	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12800	0.14100	10.15625	0.00000	0.0000	871
29/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.50200	0.45600	9.16335	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11700	0.12900	10.25641	0.00000	0.0000	3,071
29/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25400	0.21900	13.77953	0.00000	0.0000	3,000
29/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21900	0.24200	10.50228	0.00000	0.0000	7,500
29/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.17800	0.15300	14.04494	0.00000	0.0000	3,000
29/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.29300	0.32600	11.26280	0.00000	0.0000	4,780
29/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.35200	0.31100	11.64773	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16700	0.18400	10.17964	0.00000	0.0000	65
29/11/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.20000	0.17300	13.50000	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.26500	0.29600	11.69811	0.00000	0.0000	500
29/11/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.31800	0.27900	12.26415	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.18300	0.20200	10.38251	0.00000	0.0000	400
29/11/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.23900	0.26800	12.13389	0.00000	0.0000	0
29/11/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22400	0.19500	12.94643	0.00000	0.0000	2,571
29/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.30530	7.36570	0.82680	0.00000	0.0000	19,401
29/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.27200	0.29400	8.08824	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.41700	0.37800	9.35252	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25600	0.27700	8.20313	0.00000	0.0000	300
29/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.45100	0.41100	8.86918	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28900	0.31300	8.30450	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.38400	0.34700	9.63542	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.70200	0.75000	6.83761	0.00000	0.0000	0
29/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09700	0.08400	13.40206	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.40190	7.46430	0.84303	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22000	0.23400	6.36364	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.86800	0.82000	5.52995	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21100	0.22400	6.16114	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.90900	0.86000	5.39054	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23000	0.24500	6.52174	0.00000	0.0000	0
29/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.82800	0.78100	5.67633	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.50030	7.56400	0.84930	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.55100	0.58500	6.17060	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.40100	0.37100	7.48130	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.52600	0.56000	6.46388	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.42600	0.39600	7.04225	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.57600	0.61200	6.25000	0.00000	0.0000	0
29/11/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.37600	0.34800	7.44681	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.43070	9.48850	0.61289	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.70900	1.71700	0.46811	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47800	1.42900	3.31529	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.69100	1.70000	0.53223	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
29/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.51000	1.46200	3.17881	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72800	1.73500	0.40509	0.00000	0.0000	0
29/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44700	1.39700	3.45543	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.11910	7.17600	0.79926	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.16021	0.20017	24.94226	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.04111	0.02417	41.20652	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.12568	0.16117	28.23838	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.05658	0.03517	37.84023	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.19835	0.24219	22.10234	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.02925	0.01619	44.64957	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.21470	7.27330	0.81223	0.00000	0.0000	50
29/11/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.35363	0.39030	10.36960	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.13893	0.11700	15.78493	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.32249	0.35723	10.77243	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.15779	0.13393	15.12136	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.38639	0.42494	9.97697	0.00000	0.0000	0
29/11/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.12169	0.10164	16.47629	0.00000	0.0000	0
29/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.12580	11.14820	0.20133	0.00000	0.0000	21,803
29/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.78000	0.75700	2.94872	0.00000	0.0000	0
29/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.73100	0.70800	3.14637	0.00000	0.0000	0
29/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	50
29/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.26870	11.29230	0.20943	11.30000	11.2815	20,683
29/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.16500	0.17400	5.45455	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.69600	0.68200	2.01149	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.15400	0.16300	5.84416	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.73500	0.72100	1.90476	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.17700	0.18600	5.08475	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.65800	0.64400	2.12766	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.44500	0.43500	2.24719	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26400	0.27700	4.92424	0.00000	0.0000	870
29/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.34100	1.32200	1.41685	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	870
29/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.85700	0.84100	1.86698	0.00000	0.0000	0
29/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.12600	0.13300	5.55556	0.00000	0.0000	150
29/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.40280	11.42830	0.22363	0.00000	0.0000	1,901
29/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31500	0.32900	4.44444	0.00000	0.0000	0
29/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.76200	0.75100	1.44357	0.00000	0.0000	0
29/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30100	0.31400	4.31894	0.00000	0.0000	0
29/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.79800	0.78600	1.50376	0.00000	0.0000	0
29/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.33000	0.34400	4.24242	0.00000	0.0000	0
29/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.72700	0.71600	1.51307	0.00000	0.0000	0
29/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08470	0.08510	0.47226	0.00000	0.0000	1,008
29/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00094	0.00098	4.25532	0.00000	0.0000	0
29/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00224	0.00188	16.07143	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
29/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
29/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01131	0.01091	3.53669	0.00000	0.0000	0
29/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00871	0.00910	4.47761	0.00000	0.0000	0
29/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08600	0.08630	0.34884	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00326	0.00333	2.14724	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00426	0.00403	5.39906	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00102	0.00102	0.00000	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01202	0.01172	2.49584	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00948	0.00973	2.63713	0.00000	0.0000	0
29/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00048	0.00043	10.41667	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.43370	9.39100	0.45263	9.45650	9.3815	10,477
29/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.76600	10.80900	0.39941	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.76600	8.80900	0.49053	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.76600	6.80900	0.63553	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.76600	4.80900	0.90222	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.76600	2.80900	1.55459	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.76600	1.80900	2.43488	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.76700	0.81000	5.60626	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.26200	0.22200	15.26718	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.23400	1.19100	3.48460	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.61600	2.65900	1.64373	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.81600	10.85900	0.39756	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.81600	8.85900	0.48775	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.81600	6.85900	0.63087	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.81600	4.85900	0.89286	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.81600	2.85900	1.52699	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.81600	1.85900	2.36784	0.00000	0.0000	0
29/11/2010	€ / 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
29/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.81700	0.86000	5.26316	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.22000	0.18200	17.27273	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.18400	1.14100	3.63176	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.51600	11.55900	0.37339	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.51600	9.55900	0.45187	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.51600	7.55900	0.57211	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.51600	5.55900	0.77955	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.51600	3.55900	1.22298	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.51600	2.55900	1.70906	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.51600	1.55900	2.83641	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.52100	0.56200	7.86948	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.49100	0.44800	8.75764	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.41600	11.45900	0.37666	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.41600	9.45900	0.45667	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.41600	7.45900	0.57983	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.41600	5.45900	0.79394	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.41600	3.45900	1.25878	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.41600	2.45900	1.77980	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.41600	1.45900	3.03672	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	750
29/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.42500	0.46500	9.41176	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.58800	0.54500	7.31293	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.56600	10.60900	0.40697	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.56600	8.60900	0.50198	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
29/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.56600	6.60900	0.65489	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.56600	4.60900	0.94174	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.56600	2.60900	1.67576	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.56600	1.60900	2.74585	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.57000	0.61200	7.36842	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.44300	0.40000	9.70655	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.43400	1.39100	2.99861	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.66600	10.70900	0.40315	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.66600	8.70900	0.49619	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.66600	6.70900	0.64506	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.66600	4.70900	0.92156	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.66600	2.70900	1.61290	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.66600	1.70900	2.58103	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	375
29/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.66800	0.71000	6.28743	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.35000	0.30800	12.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.33400	1.29100	3.22339	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.96600	11.00900	0.39212	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.96600	9.00900	0.47959	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.96600	7.00900	0.61728	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.96600	5.00900	0.86589	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.96600	3.00900	1.44976	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.96600	2.00900	2.18718	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.40	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
29/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.96600	1.00900	4.45135	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.11200	0.08200	26.78571	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07800	0.09100	16.66667	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.03400	0.99100	4.15861	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.11600	11.15900	0.38683	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.11600	9.15900	0.47170	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.11600	7.15900	0.60427	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.11600	5.15900	0.84050	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.11600	3.15900	1.37997	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.11600	2.15900	2.03214	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.11600	1.15900	3.85305	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.16500	0.19500	18.18182	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.88400	0.84200	4.75113	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.41600	10.45900	0.41283	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.41600	8.45900	0.51093	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.41600	6.45900	0.67020	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.41600	4.45900	0.97373	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.58400	1.54100	2.71465	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.46600	10.50900	0.41085	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.46600	8.50900	0.50791	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.46600	6.50900	0.66502	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.46600	4.50900	0.96283	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.46600	2.50900	1.74371	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.46600	1.50900	2.93315	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
29/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.47300	0.51400	8.66808	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.53900	0.49600	7.97774	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.53400	1.49100	2.80313	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.51600	10.55900	0.40890	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.51600	8.55900	0.50493	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.51600	6.55900	0.65991	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.51600	4.55900	0.95217	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.48400	1.44100	2.89757	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.86700	0.90900	4.84429	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	60
29/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.20300	0.23600	16.25616	0.00000	0.0000	750
29/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.18100	0.14500	19.88950	0.00000	0.0000	0
29/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.04700	0.05400	14.89362	0.00000	0.0000	1,125
29/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.55530	9.51370	0.43536	9.53040	9.5304	13,076
29/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.17500	0.16200	7.42857	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.42000	0.44800	6.66667	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.45600	0.48500	6.35965	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.38500	0.41200	7.01299	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.23400	0.25200	7.69231	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.28900	0.26600	7.95848	0.00000	0.0000	10,429
29/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.91100	0.94700	3.95170	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	14,937
29/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.00100	1.03800	3.69630	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	4,508
29/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.65200	0.68400	4.90798	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.10700	0.09800	8.41121	0.00000	0.0000	100
29/11/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.24300	0.22500	7.40741	0.00000	0.0000	0
29/11/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.28800	0.31100	7.98611	0.00000	0.0000	3,000
29/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.67110	9.62970	0.42808	9.66500	9.6650	5,820
29/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.32100	0.31100	3.11526	0.00000	0.0000	0
29/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.45000	0.48100	6.88889	0.00000	0.0000	0
29/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.30400	0.29500	2.96053	0.00000	0.0000	0
29/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.48300	0.51500	6.62526	0.00000	0.0000	0
29/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.33900	0.32900	2.94985	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
29/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.41800	0.44900	7.41627	0.00000	0.0000	0
29/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.82820	6.86970	0.60777	0.00000	0.0000	15,400
29/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
29/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11000	0.07600	30.90909	0.00000	0.0000	0
29/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.14700	0.11000	25.17007	0.00000	0.0000	0
29/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	200
29/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.88370	6.88330	0.00581	6.87550	6.8755	1,134
29/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.28300	0.28000	1.06007	0.00000	0.0000	0
29/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
29/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.24700	0.24400	1.21457	0.00000	0.0000	0
29/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.11100	1.76991	0.00000	0.0000	0
29/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32000	0.31800	0.62500	0.00000	0.0000	0
29/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.89100	6.89180	0.01161	0.00000	0.0000	70
29/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37900	0.37800	0.26385	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13800	0.13600	1.44928	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.34300	0.34200	0.29155	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15200	0.15000	1.31579	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.41600	0.41500	0.24038	0.00000	0.0000	0
29/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.89680	6.89870	0.02755	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.42800	0.42800	0.00000	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39400	0.39400	0.00000	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.46400	0.46400	0.00000	0.00000	0.0000	0
29/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16700	0.16500	1.19760	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.43320	7.40450	0.38611	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.90200	0.87300	3.21508	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76900	0.76900	0.00000	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	0.88100	0.85100	3.40522	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.79800	0.79700	0.12531	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	0.92300	0.89600	2.92524	0.00000	0.0000	0
29/11/2010	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.74000	0.74200	0.27027	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.98020	7.00680	0.38108	0.00000	0.0000	400
29/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.72000	0.69300	3.75000	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.77000	0.74300	3.50649	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.67000	0.64300	4.02985	0.00000	0.0000	0
29/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.06720	7.08770	0.29007	0.00000	0.0000	1,371
29/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17900	0.18600	3.91061	0.00000	0.0000	0
29/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.16200	0.14800	8.64198	0.00000	0.0000	0
29/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.15700	0.15900	1.27389	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
29/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.19000	0.17100	10.00000	0.00000	0.0000	0
29/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.20800	0.21600	3.84615	0.00000	0.0000	0
29/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.14100	0.12800	9.21986	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.10490	7.14980	0.63196	0.00000	0.0000	469
29/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.11700	0.14100	20.51282	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06200	0.04100	33.87097	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.08800	0.10800	22.72727	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08300	0.05800	30.12048	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15000	0.17800	18.66667	0.00000	0.0000	0
29/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04500	0.02800	37.77778	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.20890	7.25490	0.63810	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21200	0.23000	8.49057	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25300	0.22500	11.06719	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19200	0.20900	8.85417	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28300	0.25400	10.24735	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.23300	0.25600	9.87124	0.00000	0.0000	0
29/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22400	0.20100	10.26786	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,804.13000	13,835.52000	0.22740	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	304.10000	335.50000	10.32555	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	304.10000	335.50000	10.32555	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	304.10000	335.50000	10.32555	0.00000	0.0000	0
29/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,992.56000	14,025.34000	0.23427	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	392.80000	425.40000	8.29939	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.20000	0.10000	50.00000	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	392.80000	425.40000	8.29939	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.30000	0.10000	66.66667	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	392.80000	425.40000	8.29939	0.00000	0.0000	0
29/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.20000	0.10000	50.00000	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.06720	1.07710	0.92766	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.06780	0.07740	14.15929	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00060	0.00030	50.00000	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.02320	0.02990	28.87931	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00600	0.00280	53.33333	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.11730	0.12710	8.35465	0.00000	0.0000	0
29/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.08270	1.09330	0.97903	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05130	0.05830	13.64522	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01860	0.01500	19.35484	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02750	0.03190	16.00000	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04480	0.03860	13.83929	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08880	0.09900	11.48649	0.00000	0.0000	0
29/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00610	0.00570	6.55738	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										457,929
Option Open Interest										600,979
Total										1,058,908