



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/06/2010

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
21/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.62060	7.58960	0.40679	7.59550	7.5200	208,620
21/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.22900	8.26000	0.37672	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.22900	6.26000	0.49767	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.22900	4.26000	0.73303	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.24100	2.26900	1.24944	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.79500	0.76200	4.15094	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.77200	1.74100	1.74944	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.77100	2.74000	1.11873	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.77100	3.74000	0.82206	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.17900	8.21000	0.37902	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.17900	6.21000	0.50170	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.17900	4.21000	0.74180	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.19300	2.22000	1.23119	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.18500	0.16200	12.43243	0.00000	0.0000	2,000
21/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.36400	0.37200	2.19780	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.84100	0.80800	3.92390	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.82200	1.79100	1.70143	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.82100	2.79000	1.09890	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.82100	3.79000	0.81131	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
21/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.17100	0.14900	12.86550	0.00000	0.0000	509
21/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.40000	0.40900	2.25000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.27900	8.31000	0.37444	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.27900	6.31000	0.49371	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.27900	4.31000	0.72447	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.29000	2.31800	1.22271	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15800	0.13700	13.29114	0.00000	0.0000	2,771
21/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.43700	0.44700	2.28833	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.75100	0.71800	4.39414	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.72200	1.69100	1.80023	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.72100	2.69000	1.13929	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.72100	3.69000	0.83311	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.32900	8.36000	0.37219	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.32900	6.36000	0.48981	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.32900	4.36000	0.71610	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.33900	2.36800	1.23985	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14600	0.12600	13.69863	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.47500	0.48600	2.31579	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.70700	0.67400	4.66761	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.67200	1.64100	1.85407	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.67100	2.64000	1.16061	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.67100	3.64000	0.84446	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.42900	8.46000	0.36778	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.42900	6.46000	0.48219	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.42900	4.46000	0.69993	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
21/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.43800	2.46600	1.14848	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12500	0.10600	15.20000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.55400	0.56600	2.16606	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.62300	0.59000	5.29695	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.57300	1.54100	2.03433	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.57100	2.54000	1.20576	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.57100	3.54000	0.86810	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.47900	8.51000	0.36561	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.47900	6.51000	0.47847	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.47900	4.51000	0.69212	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.48700	2.51600	1.16606	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.11500	0.09800	14.78261	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.59400	0.60800	2.35690	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.58200	0.54900	5.67010	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.52300	1.49200	2.03546	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.52100	2.49000	1.22967	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.52100	3.49000	0.88043	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.52900	8.56000	0.36347	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.52900	6.56000	0.47480	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.52900	4.56000	0.68448	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.53600	2.56500	1.14353	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.10700	0.09000	15.88785	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.63600	0.65000	2.20126	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.54300	0.51000	6.07735	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.07200	0.07000	2.77778	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.47300	1.44200	2.10455	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.47100	2.44000	1.25455	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
21/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.47100	3.44000	0.89311	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.67900	8.71000	0.35718	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.67900	6.71000	0.46414	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.67900	4.71000	0.66253	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.68400	2.71400	1.11773	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.43400	0.40200	7.37327	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11300	0.11200	0.88496	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.32500	1.29300	2.41509	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.32100	2.29000	1.33563	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.32100	3.29000	0.93345	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.62900	8.66000	0.35925	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.62900	6.66000	0.46764	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.62900	4.66000	0.66969	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.63500	2.66400	1.10057	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.09200	0.07700	16.30435	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.72100	0.73700	2.21914	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.46900	0.43700	6.82303	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.37400	1.34200	2.32897	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.37100	2.34000	1.30747	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.37100	3.34000	0.91961	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.77900	8.81000	0.35312	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.77900	6.81000	0.45729	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.77900	4.81000	0.64867	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.78400	2.81300	1.04167	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
21/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	585
21/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.85300	0.87100	2.11020	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.36800	0.33800	8.15217	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.14700	0.14800	0.68027	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.22600	1.19400	2.61011	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.22100	2.19000	1.39577	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.22100	3.19000	0.96243	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.08500	0.07100	16.47059	0.00000	0.0000	1,000
21/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.76400	0.78100	2.22513	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.07900	8.11000	0.38371	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.07900	6.11000	0.50995	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.07900	4.11000	0.75999	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.09500	2.12200	1.28878	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.21800	0.19300	11.46789	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.29700	0.30300	2.02020	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.93300	0.90100	3.42980	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.92200	1.89000	1.66493	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.92100	2.89000	1.06128	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.92100	3.89000	0.79061	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.12900	8.16000	0.38135	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.12900	6.16000	0.50579	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.12900	4.16000	0.75079	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.14400	2.17100	1.25933	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.20100	0.17700	11.94030	0.00000	0.0000	1,200
21/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.33000	0.33700	2.12121	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.88700	0.85400	3.72041	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.87200	1.84000	1.70940	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.87100	2.84000	1.07976	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
21/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.87100	3.84000	0.80083	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.37900	8.41000	0.36997	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.37900	6.41000	0.48597	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.37900	4.41000	0.70792	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.38800	2.41700	1.21441	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13500	0.11500	14.81481	0.00000	0.0000	500
21/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.51400	0.52500	2.14008	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.66400	0.63100	4.96988	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.62300	1.59100	1.97166	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.62100	2.59000	1.18275	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.62100	3.59000	0.85612	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.57900	8.61000	0.36135	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.57900	6.61000	0.47120	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.57900	4.61000	0.67700	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.58600	2.61500	1.12142	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.09900	0.08300	16.16162	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.67800	0.69300	2.21239	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.50500	0.47300	6.33663	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.08400	0.08300	1.19048	0.00000	0.0000	15,000
21/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.42400	1.39200	2.24719	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.42100	2.39000	1.28046	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.42100	3.39000	0.90617	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.72900	8.76000	0.35514	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.72900	6.76000	0.46069	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.72900	4.76000	0.65553	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
21/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.73400	2.76400	1.09729	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.07900	0.06600	16.45570	0.00000	0.0000	3,000
21/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.80800	0.82600	2.22772	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.40000	0.36900	7.75000	0.00000	0.0000	1,500
21/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.27500	1.24300	2.50980	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.27100	2.24000	1.36504	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.27100	3.24000	0.94772	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.70400	1.72900	1.46714	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.55800	1.58300	1.60462	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.98900	1.00900	2.02224	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06000	0.04900	18.33333	0.00000	0.0000	500
21/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.12900	1.15000	1.86005	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05000	0.04000	20.00000	0.00000	0.0000	3,000
21/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.51000	1.53400	1.58940	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	500
21/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.41400	1.43700	1.62659	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	1,000
21/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.03500	1.05500	1.93237	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.23600	0.24000	1.69492	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.25700	0.23000	10.50584	0.00000	0.0000	100
21/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.23600	0.21100	10.59322	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.26500	0.27100	2.26415	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.94300	0.96200	2.01485	0.00000	0.0000	0
21/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.06400	0.05200	18.75000	0.00000	0.0000	500
21/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.73170	7.69960	0.41517	7.66800	7.6645	24,430
21/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.21800	8.25000	0.38939	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.21900	6.25100	0.51455	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.23200	4.26200	0.70888	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.27600	2.30200	1.14236	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.29800	0.27400	8.05369	0.00000	0.0000	1,000
21/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.51600	0.52400	1.55039	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.85800	0.82400	3.96270	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07600	0.07400	2.63158	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
21/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.79000	1.75700	1.84358	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.78300	2.75100	1.14984	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.78200	3.75000	0.84611	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.16700	0.15100	9.58084	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.98500	1.00100	1.62437	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.26800	8.30000	0.38703	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.26900	6.30100	0.51045	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.28100	4.31100	0.70077	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	300
21/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.32400	2.35000	1.11876	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.81900	0.78400	4.27350	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.74100	1.70800	1.89546	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.73300	2.70100	1.17087	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.73200	3.70000	0.85745	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.31800	8.35000	0.38471	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.31900	6.35100	0.50641	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.33100	4.36000	0.66959	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.37200	2.39800	1.09612	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.27000	0.24700	8.51852	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.58800	0.59700	1.53061	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.78100	0.74600	4.48143	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.69200	1.65900	1.95035	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.68300	2.65100	1.19269	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.68200	3.65000	0.86909	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.36800	8.40000	0.38241	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.10	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
21/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.36900	6.40100	0.50243	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.38000	4.41000	0.68493	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.42000	2.44600	1.07438	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.25700	0.23400	8.94942	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.62500	0.63400	1.44000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.74400	0.70900	4.70430	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11200	0.10900	2.67857	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.64300	1.61000	2.00852	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.63300	2.60100	1.21534	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.63200	3.60000	0.88106	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.28400	0.26000	8.45070	0.00000	0.0000	1,570
21/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.55200	0.56000	1.44928	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.41800	8.45000	0.38014	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.41900	6.45100	0.49852	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.42900	4.45900	0.67735	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.46800	2.49400	1.05348	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.24400	0.22300	8.60656	0.00000	0.0000	4,400
21/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.66200	0.67300	1.66163	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.70800	0.67400	4.80226	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12600	0.12400	1.58730	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.59400	1.56100	2.07026	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.58400	2.55100	1.27709	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.58200	3.55000	0.89336	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.46800	8.50000	0.37789	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.46900	6.50100	0.49467	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.47800	4.50800	0.66994	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.51600	2.54300	1.07313	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.23200	0.21200	8.62069	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.70000	0.71200	1.71429	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
21/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.67300	0.63900	5.05201	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14100	0.13900	1.41844	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.54600	1.51200	2.19922	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.53400	2.50100	1.30229	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.53200	3.50000	0.90600	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.51800	8.55000	0.37568	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.51900	6.55100	0.49087	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.52800	4.55800	0.66254	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.56500	2.59100	1.01365	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.22100	0.20100	9.04977	0.00000	0.0000	1,000
21/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.73900	0.75100	1.62382	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.64000	0.60500	5.46875	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.15800	0.15500	1.89873	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.49700	1.46400	2.20441	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.48400	2.45200	1.28824	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.48200	3.45000	0.91901	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.71800	8.75000	0.36706	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.71900	6.75100	0.47626	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.72500	4.75600	0.65608	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.75800	2.78500	0.97897	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.18300	0.16600	9.28962	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.90100	0.91600	1.66482	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.51700	0.48400	6.38298	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.23500	0.23400	0.42553	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.30500	1.27000	2.68199	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.28500	2.25300	1.40044	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.28200	3.25000	0.97502	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.40	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
21/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.66800	8.70000	0.36917	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.66900	6.70100	0.47983	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.67600	4.70600	0.64157	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.71000	2.73700	0.99631	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.19200	0.17400	9.37500	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.86000	0.87400	1.62791	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.54600	0.51200	6.22711	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.35300	1.31800	2.58684	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.33500	2.30200	1.41328	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.33200	3.30000	0.96038	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.16000	0.14500	9.37500	0.00000	0.0000	1,000
21/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.02800	1.04500	1.65370	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.76800	8.80000	0.36496	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.76900	6.80100	0.47274	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.77500	4.80600	0.64921	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.80700	2.83400	0.96188	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.17500	0.15800	9.71429	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.94300	0.95800	1.59067	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.48900	0.45600	6.74847	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.25700	0.25600	0.38911	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.25800	1.22300	2.78219	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.23500	2.20300	1.43177	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.23200	3.20000	0.99010	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.21100	0.19200	9.00474	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.77900	0.79200	1.66881	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.11800	8.15000	0.39419	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.11900	6.15100	0.52296	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.13400	4.16300	0.70150	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
21/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.18100	2.20600	1.14626	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.33100	0.30500	7.85498	0.00000	0.0000	10
21/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.44900	0.45500	1.33630	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.93900	0.90500	3.62087	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.88800	1.85600	1.69492	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.88300	2.85100	1.10995	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.88200	3.85000	0.82432	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.16800	8.20000	0.39177	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.16900	6.20100	0.51872	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.18300	4.21200	0.69328	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.22900	2.25400	1.12158	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.31400	0.28900	7.96178	0.00000	0.0000	500
21/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.48200	0.48900	1.45228	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.89800	0.86400	3.78619	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.83900	1.80700	1.74008	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.83300	2.80100	1.12954	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.83200	3.80000	0.83507	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.56800	8.60000	0.37348	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.56900	6.60100	0.48714	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.57700	4.60700	0.65545	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.61300	2.63900	0.99502	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.60700	0.57300	5.60132	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.17500	0.17300	1.14286	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.44900	1.41500	2.34645	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.43400	2.40200	1.31471	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.43200	3.40000	0.93240	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
21/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.61800	8.65000	0.37132	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.61900	6.65100	0.48346	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.62600	4.65700	0.67013	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.66100	2.68800	1.01466	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.20100	0.18300	8.95522	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.81900	0.83300	1.70940	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.57600	0.54200	5.90278	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.19400	0.19200	1.03093	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.40100	1.36700	2.42684	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.38400	2.35200	1.34228	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.38200	3.35000	0.94619	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.31900	7.35000	0.42356	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.32100	5.35200	0.58260	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.34500	3.37300	0.83707	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.11000	0.09900	10.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.42800	1.44900	1.47059	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.68200	4.65000	0.68347	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.47400	1.49600	1.49254	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10600	0.09600	9.43396	0.00000	0.0000	500
21/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.84800	1.87200	1.29870	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09800	0.08900	9.18367	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.56600	1.58900	1.46871	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.89500	1.92000	1.31926	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.34800	0.32100	7.75862	0.00000	0.0000	0
21/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.41600	0.42100	1.20192	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.84200	7.80790	0.43484	0.00000	0.0000	650
21/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.41800	0.38900	6.93780	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.57600	0.58100	0.86806	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.40200	0.37400	6.96517	0.00000	0.0000	340
21/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.61000	0.61600	0.98361	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.43500	0.40500	6.89655	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
21/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.54300	0.54700	0.73665	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.94400	0.95600	1.27119	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.28600	0.26400	7.69231	0.00000	0.0000	30,000
21/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.74700	2.77300	0.94649	0.00000	0.0000	0
21/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	30,000
21/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.95290	7.91700	0.45141	0.00000	0.0000	900
21/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.80400	0.76500	4.85075	0.00000	0.0000	0
21/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	0
21/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.77600	0.73700	5.02577	0.00000	0.0000	0
21/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32300	0.32000	0.92879	0.00000	0.0000	0
21/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.83200	0.79300	4.68750	0.00000	0.0000	0
21/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.27900	0.27600	1.07527	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.28930	11.24640	0.38001	11.24000	11.2355	19,948
21/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.57700	1.61300	2.28282	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.48300	1.51900	2.42751	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.06900	0.06100	11.59420	0.00000	0.0000	0
21/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.53000	1.56500	2.28758	0.00000	0.0000	0
21/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.45510	11.40960	0.39720	11.40000	11.4000	12,322
21/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.37600	0.35000	6.91489	0.00000	0.0000	0
21/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.82100	0.84000	2.31425	0.00000	0.0000	0
21/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.78500	0.80400	2.42038	0.00000	0.0000	0
21/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.39000	0.36400	6.66667	0.00000	0.0000	50
21/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.61800	11.56970	0.41573	0.00000	0.0000	500
21/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.60500	0.57400	5.12397	0.00000	0.0000	0
21/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.78700	0.80400	2.16010	0.00000	0.0000	0
21/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.58800	0.55800	5.10204	0.00000	0.0000	0
21/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.82000	0.83800	2.19512	0.00000	0.0000	0
21/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.62200	0.59100	4.98392	0.00000	0.0000	0
21/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.75400	0.77100	2.25464	0.00000	0.0000	0
21/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08400	0.08340	0.71429	0.00000	0.0000	10
21/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00391	0.00356	8.95141	0.00000	0.0000	0
21/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00281	0.00306	8.89680	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08540	0.08470	0.81967	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00494	0.00460	6.88259	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00554	0.00590	6.49819	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00240	0.00222	7.50000	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01300	0.01352	4.00000	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01049	0.00989	5.71973	0.00000	0.0000	0
21/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00109	0.00119	9.17431	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.44490	9.39960	0.47962	9.39950	9.3600	18,263
21/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.23700	2.27600	1.74341	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.08900	0.07100	20.22472	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
21/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.84400	0.87100	3.19905	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.11600	1.14700	2.77778	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.06100	0.04700	22.95082	0.00000	0.0000	2,530
21/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.67100	0.69500	3.57675	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.11600	0.09500	18.10345	0.00000	0.0000	2,000
21/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.50900	0.52900	3.92927	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.15400	0.12900	16.23377	0.00000	0.0000	750
21/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.33800	0.29800	11.83432	0.00000	0.0000	0
21/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.19300	0.19800	2.59067	0.00000	0.0000	1,500
21/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.58920	9.54130	0.49952	9.51000	9.5100	5,968
21/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.61100	10.65900	0.45236	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.61100	8.65900	0.55743	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.61200	6.66000	0.72595	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.62300	4.66900	0.99502	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.66600	2.70600	1.50038	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10700	0.09500	11.21495	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.71800	1.75400	2.09546	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.22800	0.20400	10.52632	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.83900	0.86300	2.86055	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.60500	0.56200	7.10744	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.21600	0.22100	2.31481	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.41700	1.36800	3.45801	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.52200	2.56200	1.58604	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.66100	10.70900	0.45024	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.66100	8.70900	0.55421	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.66200	6.71000	0.72050	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.67200	4.71800	0.98459	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.71400	2.75500	1.51069	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.76500	1.80100	2.03966	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.21800	0.19500	10.55046	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.87900	0.90400	2.84414	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.57500	0.53300	7.30435	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
21/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.23600	0.24200	2.54237	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.36900	1.32000	3.57925	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.36100	11.40900	0.42250	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.36100	9.40900	0.51277	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.36200	7.41000	0.65200	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.36600	5.41300	0.87589	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.39600	3.43800	1.23675	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06600	0.05600	15.15152	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.42700	2.46500	1.56572	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.12700	0.11200	11.81102	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.48800	1.52100	2.21774	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.28400	0.25700	9.50704	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.64500	0.66600	3.25581	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.77100	0.72600	5.83658	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.26100	11.30900	0.42625	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.26100	9.30900	0.51830	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.26200	7.31000	0.66097	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.26600	5.31300	0.89252	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.29800	3.34000	1.27350	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.33100	2.37000	1.67310	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.13600	0.12000	11.76471	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.39700	1.42900	2.29062	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.31200	0.28200	9.61538	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.57300	0.59100	3.14136	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.84400	0.79800	5.45024	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.10500	0.10700	1.90476	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.41100	10.45900	0.46105	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.41100	8.45900	0.57068	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.41200	6.46000	0.74860	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
21/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.42600	4.47100	1.01672	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.47400	2.51300	1.57639	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.12200	0.10800	11.47541	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.53300	1.56700	2.21787	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.27200	0.24500	9.92647	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.68300	0.70400	3.07467	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.73500	0.69100	5.98639	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.14600	0.15000	2.73973	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.60900	1.56000	3.04537	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.51100	10.55900	0.45666	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.51100	8.55900	0.56398	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.51200	6.56000	0.73710	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.52500	4.57000	0.99448	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.57000	2.61000	1.55642	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.11400	0.10100	11.40351	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.62500	1.66000	2.15385	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.24800	0.22300	10.08065	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.75900	0.78200	3.03030	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.66800	0.62400	6.58683	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.17900	0.18300	2.23464	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.51200	1.46400	3.17460	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.81100	10.85900	0.44399	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.81100	8.85900	0.54477	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.81200	6.86000	0.70464	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.82000	4.86600	0.95436	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.85900	2.90000	1.43407	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.90600	1.94300	1.94124	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.19200	0.17100	10.93750	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.00300	1.03000	2.69192	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.49200	0.45100	8.33333	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
21/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.30300	0.31000	2.31023	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.22800	1.17900	3.99023	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.96100	11.00900	0.43792	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.96100	9.00900	0.53565	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.96200	7.01000	0.68946	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.96900	5.01500	0.92574	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.00500	3.04600	1.36439	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.04800	2.08600	1.85547	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.17000	0.15200	10.58824	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.13100	1.16100	2.65252	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.41800	0.38000	9.09091	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37900	0.38900	2.63852	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.09000	1.04000	4.58716	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.05100	0.04900	3.92157	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.26100	10.30900	0.46779	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.26200	8.30900	0.56887	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.26300	6.31000	0.75044	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.27900	4.32400	1.05165	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.75400	1.70600	2.73660	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.31100	10.35900	0.46552	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.31200	8.35900	0.56545	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.31300	6.36000	0.74450	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.32800	4.37300	1.03974	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.37900	2.41800	1.63934	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.13100	0.11600	11.45038	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.44200	1.47500	2.28849	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.29800	0.26900	9.73154	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.60900	0.62800	3.11987	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
21/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.80700	0.76200	5.57621	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.11800	0.12100	2.54237	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.70500	1.65700	2.81525	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.36100	10.40900	0.46328	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.36100	8.40900	0.57409	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.36200	6.41000	0.75448	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.37700	4.42200	1.02810	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.65700	1.60800	2.95715	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.92000	0.94600	2.82609	0.00000	0.0000	0
21/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.20900	0.18700	10.52632	0.00000	0.0000	60
21/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.73240	9.68060	0.53224	0.00000	0.0000	600
21/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.48700	0.44800	8.00821	0.00000	0.0000	0
21/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.55500	0.56700	2.16216	0.00000	0.0000	0
21/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.46900	0.43200	7.88913	0.00000	0.0000	0
21/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.58700	0.60100	2.38501	0.00000	0.0000	0
21/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.50500	0.46500	7.92079	0.00000	0.0000	0
21/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.52300	0.53400	2.10325	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.56660	6.62130	0.83300	0.00000	0.0000	9,731
21/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.41500	0.36000	13.25301	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.59140	6.64460	0.80711	6.64000	6.6180	8,321
21/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.17800	0.17700	0.56180	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.48700	0.43200	11.29363	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.52500	0.46900	10.66667	0.00000	0.0000	0
21/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	200
21/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.61480	6.66540	0.76495	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31600	0.31600	0.00000	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.40100	0.35100	12.46883	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29900	0.29800	0.33445	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.43400	0.38300	11.75115	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33400	0.33700	0.89820	0.00000	0.0000	0
21/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.36900	0.32200	12.73713	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.43220	7.44430	0.16281	0.00000	0.0000	75
21/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.18800	0.17300	7.97872	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.53090	7.54210	0.14872	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.36200	0.33800	6.62983	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.17800	0.16500	7.30337	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
21/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.39700	0.37300	6.04534	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.20900	0.19700	5.74163	0.00000	0.0000	0
21/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.32800	0.30500	7.01220	0.00000	0.0000	0
Future Open Interest										310,338
Option Open Interest										111,375
Total										421,713