



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/06/2010

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
23/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.65590	7.66540	0.12409	7.70620	7.6500	211,957
23/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.19400	8.18500	0.10984	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.19400	6.18500	0.14530	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.19400	4.18500	0.21459	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.20400	2.19400	0.45372	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.82400	0.83300	1.09223	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.80700	1.81600	0.49806	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.80600	2.81500	0.32074	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.80600	3.81500	0.23647	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.14400	8.13500	0.11051	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.14400	6.13500	0.14648	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.14400	4.13500	0.21718	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.15500	2.14500	0.46404	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.18000	0.18800	4.44444	0.00000	0.0000	2,000
23/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.32400	0.32300	0.30864	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.87000	0.88000	1.14943	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.85700	1.86600	0.48465	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.85600	2.86500	0.31513	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.85600	3.86500	0.23340	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
23/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.16500	0.17200	4.24242	0.00000	0.0000	509
23/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.35900	0.35700	0.55710	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.24400	8.23500	0.10917	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.24400	6.23500	0.14414	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.24400	4.23500	0.21206	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.25300	2.24300	0.44385	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15100	0.15800	4.63576	0.00000	0.0000	2,771
23/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.39500	0.39300	0.50633	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.77800	0.78700	1.15681	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.75700	1.76700	0.56915	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.75600	2.76500	0.32656	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.75600	3.76500	0.23962	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.29400	8.28500	0.10851	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.29400	6.28500	0.14299	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.29400	4.28500	0.20959	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.30200	2.29300	0.39096	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.13900	0.14500	4.31655	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.43300	0.43000	0.69284	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.73300	0.74200	1.22783	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.70700	1.71700	0.58582	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.70600	2.71500	0.33259	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.70600	3.71500	0.24285	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.39400	8.38500	0.10722	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.39400	6.38500	0.14076	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.39400	4.38500	0.20482	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
23/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.40100	2.39100	0.41649	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.11700	0.12200	4.27350	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.51100	0.50700	0.78278	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.64600	0.65500	1.39319	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.60800	1.61700	0.55970	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.60600	2.61500	0.34536	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.60600	3.61500	0.24958	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.44400	8.43500	0.10658	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.44400	6.43500	0.13966	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.44400	4.43500	0.20252	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.45000	2.44100	0.36735	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.10700	0.11200	4.67290	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.55100	0.54700	0.72595	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.60400	0.61300	1.49007	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.55800	1.56700	0.57766	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.55600	2.56500	0.35211	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.55600	3.56500	0.25309	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.49400	8.48500	0.10596	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.49400	6.48500	0.13859	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.49400	4.48500	0.20027	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.50000	2.49000	0.40000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.09900	0.10300	4.04040	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.59300	0.58800	0.84317	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.56300	0.57200	1.59858	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.50800	1.51700	0.59682	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.50600	2.51500	0.35914	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
23/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.50600	3.51500	0.25670	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.64400	8.63500	0.10412	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.64400	6.63500	0.13546	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.64400	4.63500	0.19380	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.64800	2.63900	0.33988	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.44800	0.45800	2.23214	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.35900	1.36800	0.66225	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.35600	2.36600	0.42445	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.35600	3.36500	0.26818	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.59400	8.58500	0.10472	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.59400	6.58500	0.13649	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.59400	4.58500	0.19591	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.59900	2.58900	0.38476	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.67800	0.67200	0.88496	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.48500	0.49400	1.85567	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07900	0.07900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.40900	1.41800	0.63875	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.40600	2.41600	0.41563	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.40600	3.41500	0.26424	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.74400	8.73500	0.10293	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.74400	6.73500	0.13345	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.74400	4.73500	0.18971	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.74700	2.73800	0.32763	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
23/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	585
23/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.81000	0.80300	0.86420	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.37900	0.38800	2.37467	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.26000	1.26900	0.71429	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.25600	2.26600	0.44326	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.25600	3.26500	0.27641	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.07700	0.08000	3.89610	0.00000	0.0000	1,000
23/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.72100	0.71500	0.83218	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.04400	8.03500	0.11188	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.04400	6.03500	0.14891	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.04400	4.03500	0.22255	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.05700	2.04700	0.48614	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.21500	0.22400	4.18605	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.25900	0.25900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.96500	0.97400	0.93264	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.95700	1.96600	0.45989	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.95600	2.96500	0.30447	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.95600	3.96500	0.22750	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.09400	8.08500	0.11119	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.09400	6.08500	0.14769	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.09400	4.08500	0.21983	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.10600	2.09600	0.47483	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.19700	0.20500	4.06091	0.00000	0.0000	1,200
23/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.29100	0.29000	0.34364	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.91700	0.92700	1.09051	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.90700	1.91600	0.47195	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.90600	2.91500	0.30970	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
23/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.90600	3.91500	0.23041	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.34400	8.33500	0.10786	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.34400	6.33500	0.14187	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.34400	4.33500	0.20718	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.35100	2.34200	0.38282	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	500
23/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.47100	0.46800	0.63694	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.68900	0.69800	1.30624	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.65700	1.66700	0.60350	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.65600	2.66500	0.33886	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.65600	3.66500	0.24617	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.54400	8.53500	0.10534	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.54400	6.53500	0.13753	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.54400	4.53500	0.19806	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.54900	2.54000	0.35308	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.09100	0.09500	4.39560	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.63500	0.63000	0.78740	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.52300	0.53300	1.91205	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	15,000
23/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.45800	1.46800	0.68587	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.45600	2.46500	0.36645	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.45600	3.46500	0.26042	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.69400	8.68500	0.10352	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.69400	6.68500	0.13445	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.69400	4.68500	0.19173	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
23/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.69800	2.68900	0.33358	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	3,000
23/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.76500	0.75900	0.78431	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.41200	0.42200	2.42718	0.00000	0.0000	1,500
23/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10600	0.10700	0.94340	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.30900	1.31900	0.76394	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.30600	2.31600	0.43365	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.30600	3.31500	0.27223	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.66400	1.65500	0.54087	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.51800	1.50900	0.59289	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.94600	0.93900	0.73996	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	500
23/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.08600	1.07800	0.73665	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	3,000
23/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.46900	1.46000	0.61266	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	500
23/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.37200	1.36300	0.65598	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	1,000
23/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.99300	0.98500	0.80564	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.20400	0.20500	0.49020	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.26000	0.27000	3.84615	0.00000	0.0000	100
23/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.23500	0.24400	3.82979	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.22900	0.22900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.90100	0.89300	0.88790	0.00000	0.0000	0
23/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	500
23/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.76750	7.77700	0.12230	7.76250	7.7625	23,885
23/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.18300	8.17300	0.12220	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.18400	6.17400	0.16171	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.19500	4.18400	0.26222	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.23700	2.22600	0.49173	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.29200	0.30000	2.73973	0.00000	0.0000	1,000
23/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47500	0.47300	0.42105	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.87900	0.88700	0.91013	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06200	0.06000	3.22581	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
23/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.82500	1.83400	0.49315	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.81900	2.82800	0.31926	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.81800	3.82700	0.23573	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.15900	0.16300	2.51572	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.94200	0.93600	0.63694	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.23300	8.22300	0.12146	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.23400	6.22400	0.16041	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.24500	4.23400	0.25913	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	300
23/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.28500	2.27400	0.48140	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.83800	0.84600	0.95465	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.77500	1.78400	0.50704	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.76900	2.77800	0.32503	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.76800	3.77700	0.23885	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.28300	8.27300	0.12073	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.28400	6.27400	0.15913	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.29400	4.28300	0.25617	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.33200	2.32200	0.42882	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.26300	0.26900	2.28137	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54600	0.54200	0.73260	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.79900	0.80700	1.00125	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.72600	1.73500	0.52144	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.71900	2.72800	0.33100	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.71800	3.72700	0.24207	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.33300	8.32300	0.12000	0.00000	0.0000	0
23/06/2010	\$ / 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
23/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.33400	6.32400	0.15788	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.34300	4.33200	0.25328	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.38100	2.37000	0.46199	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.24900	0.25500	2.40964	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.58200	0.57800	0.68729	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.76000	0.76800	1.05263	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.67700	1.68600	0.53667	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.66900	2.67800	0.33720	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.66800	3.67700	0.24537	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.27700	0.28400	2.52708	0.00000	0.0000	1,570
23/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.51000	0.50700	0.58824	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.38300	8.37300	0.11929	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.38400	6.37400	0.15664	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.39200	4.38200	0.22769	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.42900	2.41800	0.45286	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.23700	0.24200	2.10970	0.00000	0.0000	4,400
23/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.62000	0.61500	0.80645	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.72200	0.73000	1.10803	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10500	0.10300	1.90476	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.62800	1.63700	0.55283	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.61900	2.62900	0.38183	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.61800	3.62700	0.24876	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.43300	8.42300	0.11858	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.43400	6.42400	0.15542	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.44200	4.43100	0.24764	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.47700	2.46600	0.44409	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.22500	0.23000	2.22222	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.65800	0.65300	0.75988	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
23/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.68600	0.69400	1.16618	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11900	0.11700	1.68067	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.57900	1.58800	0.56998	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.56900	2.57900	0.38926	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.56800	3.57700	0.25224	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.48300	8.47300	0.11788	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.48400	6.47400	0.15423	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.49100	4.48100	0.22267	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.52500	2.51400	0.43564	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.21400	0.21900	2.33645	0.00000	0.0000	1,000
23/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.69700	0.69200	0.71736	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.65100	0.65900	1.22888	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13400	0.13200	1.49254	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.53000	1.53900	0.58824	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.51900	2.52900	0.39698	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.51800	3.52700	0.25583	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.68300	8.67300	0.11517	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.68400	6.67400	0.14961	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.68900	4.67900	0.21327	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.71900	2.70800	0.40456	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.17500	0.17900	2.28571	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.85800	0.85200	0.69930	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.52100	0.53000	1.72745	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.20400	0.20300	0.49020	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.33600	1.34500	0.67365	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.32000	2.33000	0.43103	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.31800	3.32700	0.27125	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / 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
23/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.63300	8.62300	0.11583	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.63400	6.62400	0.15074	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.64000	4.62900	0.23707	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.67100	2.66000	0.41183	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.18400	0.18800	2.17391	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81700	0.81100	0.73439	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.55200	0.56000	1.44928	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.18500	0.18300	1.08108	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.38400	1.39300	0.65029	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.37000	2.37900	0.37975	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.36800	3.37700	0.26722	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.15200	0.15500	1.97368	0.00000	0.0000	1,000
23/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.98500	0.97800	0.71066	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.73300	8.72300	0.11451	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.73400	6.72400	0.14850	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.73900	4.72800	0.23212	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.76800	2.75700	0.39740	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.16700	0.17100	2.39521	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.90000	0.89400	0.66667	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.49200	0.50000	1.62602	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.22500	0.22300	0.88889	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.28800	1.29600	0.62112	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.27100	2.28000	0.39630	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.26800	3.27700	0.27540	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.20300	0.20800	2.46305	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.73600	0.73100	0.67935	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.08300	8.07300	0.12372	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.08400	6.07400	0.16437	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.09700	4.08600	0.26849	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
23/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.14100	2.13100	0.46707	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.32600	0.33400	2.45399	0.00000	0.0000	10
23/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40900	0.40700	0.48900	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.96300	0.97100	0.83074	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.92300	1.93300	0.52002	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.91800	2.92800	0.34270	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.91800	3.92700	0.22971	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.13300	8.12300	0.12296	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.13400	6.12400	0.16303	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.14600	4.13500	0.26532	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.18900	2.17800	0.50251	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.30800	0.31600	2.59740	0.00000	0.0000	500
23/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.44100	0.43900	0.45351	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.92000	0.92800	0.86957	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.87400	1.88300	0.48026	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.86800	2.87800	0.34868	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.86800	3.87700	0.23268	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.53300	8.52300	0.11719	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.53400	6.52400	0.15305	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.54100	4.53000	0.24224	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.57400	2.56300	0.42735	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.61700	0.62500	1.29660	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15000	0.14800	1.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.48100	1.49000	0.60770	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.47000	2.47900	0.36437	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.46800	3.47700	0.25952	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
23/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.58300	8.57300	0.11651	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.58400	6.57400	0.15188	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.59000	4.58000	0.21786	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.62200	2.61100	0.41953	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.19300	0.19800	2.59067	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.77600	0.77100	0.64433	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.58400	0.59200	1.36986	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.16700	0.16500	1.19760	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.43300	1.44200	0.62805	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.42000	2.42900	0.37190	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.41800	3.42700	0.26331	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.28300	7.27300	0.13731	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.28600	5.27500	0.20810	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.30700	3.29600	0.33263	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10300	0.10400	0.97087	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.38600	1.37700	0.64935	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.71800	4.72700	0.19076	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.43200	1.42300	0.62849	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.09900	0.10000	1.01010	0.00000	0.0000	500
23/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07400	0.07400	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.80700	1.79700	0.55340	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.52500	1.51600	0.59016	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.85500	1.84500	0.53908	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.34400	0.35200	2.32558	0.00000	0.0000	0
23/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37700	0.37500	0.53050	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.87770	7.88620	0.10790	0.00000	0.0000	750
23/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.41100	0.41900	1.94647	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.53300	0.53300	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.39500	0.40200	1.77215	0.00000	0.0000	340
23/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.56700	0.56600	0.17637	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.42800	0.43600	1.86916	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
23/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50000	0.50000	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.89900	0.89600	0.33370	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.27700	0.28200	1.80505	0.00000	0.0000	30,000
23/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.70500	2.69500	0.36969	0.00000	0.0000	0
23/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	30,000
23/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.98860	7.99630	0.09639	0.00000	0.0000	900
23/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.80700	0.81400	0.86741	0.00000	0.0000	0
23/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26800	0.26800	0.00000	0.00000	0.0000	0
23/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.77800	0.78600	1.02828	0.00000	0.0000	0
23/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.28900	0.29000	0.34602	0.00000	0.0000	0
23/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.83700	0.84400	0.83632	0.00000	0.0000	0
23/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.24800	0.24800	0.00000	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.32670	11.41670	0.79458	11.41900	11.4100	19,530
23/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.53000	1.44600	5.49020	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.06300	0.06900	9.52381	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.43600	1.35200	5.84958	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
23/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.48300	1.39900	5.66419	0.00000	0.0000	0
23/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.49360	11.58430	0.78913	0.00000	0.0000	11,907
23/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.35800	0.38200	6.70391	0.00000	0.0000	0
23/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.76400	0.69800	8.63874	0.00000	0.0000	0
23/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.72900	0.66300	9.05350	0.00000	0.0000	0
23/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.37300	0.39700	6.43432	0.00000	0.0000	50
23/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.65800	11.74810	0.77286	0.00000	0.0000	500
23/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.58000	0.60800	4.82759	0.00000	0.0000	0
23/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.72200	0.66000	8.58726	0.00000	0.0000	0
23/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.56300	0.59000	4.79574	0.00000	0.0000	0
23/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75500	0.69200	8.34437	0.00000	0.0000	0
23/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.59800	0.62700	4.84950	0.00000	0.0000	0
23/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.69000	0.62900	8.84058	0.00000	0.0000	0
23/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08460	0.08520	0.70922	0.00000	0.0000	10
23/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00405	0.00437	7.90123	0.00000	0.0000	0
23/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00235	0.00207	11.91489	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08600	0.08660	0.69767	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00501	0.00526	4.99002	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00501	0.00466	6.98603	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00238	0.00248	4.20168	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01238	0.01188	4.03877	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01090	0.01142	4.77064	0.00000	0.0000	0
23/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00090	0.00082	8.88889	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.40870	9.38740	0.22639	9.44750	9.3870	18,204
23/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.26700	2.28700	0.88222	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.06900	0.06300	8.69565	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
23/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.86000	0.87600	1.86047	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.13700	1.15400	1.49516	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	2,530
23/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.68400	0.69900	2.19298	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	2,000
23/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.51800	0.53200	2.70270	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	750
23/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.29900	0.28500	4.68227	0.00000	0.0000	0
23/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.19000	0.19800	4.21053	0.00000	0.0000	1,500
23/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.55250	9.53170	0.21774	0.00000	0.0000	5,987
23/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.64800	10.66800	0.18783	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.64800	8.66800	0.23127	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.64900	6.66900	0.30080	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.65700	4.67700	0.42946	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.69400	2.71200	0.66815	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09300	0.09000	3.22581	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.74100	1.75800	0.97645	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.20200	0.19700	2.47525	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.85000	0.86500	1.76471	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.56400	0.55300	1.95035	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.21200	0.22100	4.24528	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.37800	1.35800	1.45138	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.55000	2.56700	0.66667	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.69800	10.71800	0.18695	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.69800	8.71800	0.22994	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.69900	6.71900	0.29855	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.70700	4.72600	0.40365	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.74300	2.76100	0.65622	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.09000	0.08700	3.33333	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.78800	1.80500	0.95078	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.19300	0.18800	2.59067	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.89100	0.90600	1.68350	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.53400	0.52300	2.05993	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
23/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.23200	0.24100	3.87931	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.33000	1.31000	1.50376	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.39800	11.41800	0.17547	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.39800	9.41800	0.21281	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.39900	7.41900	0.27031	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.40100	5.42100	0.37030	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.42600	3.44500	0.55458	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.45300	2.47100	0.73380	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.11000	0.10700	2.72727	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.50800	1.52500	1.12732	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.25500	0.24900	2.35294	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.65300	0.66700	2.14395	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.73000	0.71600	1.91781	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.29800	11.31800	0.17702	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.29800	9.31800	0.21510	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.29900	7.31900	0.27401	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.30200	5.32200	0.37722	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.32800	3.34700	0.57091	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.35800	2.37500	0.72095	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.41700	1.43300	1.12915	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.28100	0.27400	2.49110	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.57900	0.59200	2.24525	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.80400	0.78900	1.86567	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.10200	0.10700	4.90196	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.44800	10.46800	0.19142	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.44800	8.46800	0.23674	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.44900	6.46900	0.31013	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
23/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.46000	4.47900	0.42601	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.50100	2.51900	0.71971	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.55500	1.57100	1.02894	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.24300	0.23700	2.46914	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.69100	0.70500	2.02605	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.69500	0.68100	2.01439	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.14300	0.14900	4.19580	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.57000	1.55000	1.27389	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.54800	10.56800	0.18961	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.54800	8.56800	0.23397	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.54900	6.56900	0.30539	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.55800	4.57800	0.43879	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.59800	2.61600	0.69284	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.10000	0.09600	4.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.64800	1.66400	0.97087	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.22100	0.21600	2.26244	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.76900	0.78400	1.95059	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.62700	0.61500	1.91388	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.17500	0.18300	4.57143	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.47400	1.45400	1.35685	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.84800	10.86800	0.18437	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.84800	8.86800	0.22604	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.84900	6.86900	0.29201	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.85500	4.87500	0.41195	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.88800	2.90600	0.62327	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.93000	1.94700	0.88083	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.17000	0.16500	2.94118	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.01800	1.03300	1.47348	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.45200	0.44200	2.21239	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
23/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.30000	0.31000	3.33333	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.18800	1.16900	1.59933	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.99800	11.01800	0.18185	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.99800	9.01800	0.22227	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.99900	7.01900	0.28576	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.00400	5.02400	0.39968	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.03400	3.05300	0.62624	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.07300	2.09000	0.82007	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.15000	0.14500	3.33333	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.14800	1.16300	1.30662	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.37900	0.37000	2.37467	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37700	0.38800	2.91777	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.04800	1.03100	1.62214	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.29800	10.31800	0.19421	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.29800	8.31800	0.24102	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.29900	6.31900	0.31751	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.31200	4.33100	0.44063	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.71600	1.69600	1.16550	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.34800	10.36800	0.19327	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.34800	8.36800	0.23958	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.34900	6.36900	0.31501	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.36100	4.38100	0.45861	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.40600	2.42300	0.70657	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.46200	1.47900	1.16279	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.26700	0.26100	2.24719	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.61500	0.62900	2.27642	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
23/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.76700	0.75200	1.95567	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.11500	0.12000	4.34783	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.66800	1.64700	1.25899	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.39800	10.41800	0.19234	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.39800	8.41800	0.23815	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.39900	6.41900	0.31255	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.41100	4.43000	0.43074	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.61900	1.59800	1.29710	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.93300	0.94800	1.60772	0.00000	0.0000	0
23/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.18500	0.18000	2.70270	0.00000	0.0000	60
23/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.69460	9.67300	0.22280	0.00000	0.0000	600
23/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.44600	0.44200	0.89686	0.00000	0.0000	0
23/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.55100	0.56900	3.26679	0.00000	0.0000	0
23/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.43000	0.42600	0.93023	0.00000	0.0000	0
23/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.58500	0.60300	3.07692	0.00000	0.0000	0
23/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.46400	0.45900	1.07759	0.00000	0.0000	0
23/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.51900	0.53600	3.27553	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.66060	6.60360	0.85578	6.62500	6.6250	9,721
23/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.08700	0.07100	18.39080	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.32600	0.36700	12.57669	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.68520	6.62920	0.83767	0.00000	0.0000	8,256
23/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.18400	0.16200	11.95652	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.39900	0.43300	8.52130	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.43500	0.47100	8.27586	0.00000	0.0000	0
23/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.17000	0.15000	11.76471	0.00000	0.0000	200
23/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.70760	6.65300	0.81400	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32900	0.29900	9.11854	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.32100	0.34600	7.78816	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.30800	0.28100	8.76623	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.35000	0.37800	8.00000	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35100	0.32000	8.83191	0.00000	0.0000	0
23/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.29300	0.31700	8.19113	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.49260	7.33270	2.13411	0.00000	0.0000	75
23/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.13400	0.08000	40.29851	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.14100	0.24700	75.17730	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.59210	7.43240	2.10350	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.19400	0.14100	27.31959	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.30200	0.40900	35.43046	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.17800	0.12800	28.08989	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
23/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.33600	0.44600	32.73810	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.21200	0.15500	26.88679	0.00000	0.0000	0
23/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.27000	0.37300	38.14815	0.00000	0.0000	0
Future Open Interest										312,282
Option Open Interest										111,375
Total										423,657