



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 28/06/2010

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
28/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.75700	7.65820	1.27369	7.68770	7.6310	220,304
28/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.09300	8.19200	1.22328	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.09300	6.19200	1.62482	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.09300	4.19200	2.41876	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.10400	2.20100	4.61027	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.91900	0.82600	10.11970	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.90800	1.80900	5.18868	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.90700	2.80800	3.40557	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.90700	3.80800	2.53391	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.04300	8.14200	1.23088	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.04300	6.14200	1.63826	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.04300	4.14200	2.44868	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.05500	2.15200	4.72019	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.22700	0.18500	18.50220	0.00000	0.0000	2,000
28/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.27000	0.32700	21.11111	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.96600	0.87300	9.62733	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00900	0.01500	66.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.95800	1.85900	5.05618	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.95700	2.85800	3.34799	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.95700	3.85800	2.50190	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
28/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.20900	0.17000	18.66029	0.00000	0.0000	509
28/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.30200	0.36200	19.86755	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.14300	8.24200	1.21577	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.14300	6.24200	1.61159	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.14300	4.24200	2.38957	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.15300	2.25000	4.50534	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.19200	0.15600	18.75000	0.00000	0.0000	2,771
28/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.33500	0.39800	18.80597	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.87200	0.78100	10.43578	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.85800	1.75900	5.32831	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.85700	2.75800	3.46517	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.85700	3.75800	2.56676	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.19300	8.29200	1.20835	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.19300	6.29200	1.59858	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.19300	4.29200	2.36108	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.20200	2.30000	4.45050	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.17600	0.14300	18.75000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.36900	0.43500	17.88618	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.82600	0.73600	10.89588	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.80800	1.71000	5.42035	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.80700	2.70800	3.52690	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.80700	3.70800	2.60047	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.29300	8.39200	1.19378	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.29300	6.39200	1.57318	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.29300	4.39200	2.30608	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
28/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.30100	2.39800	4.21556	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.14800	0.12000	18.91892	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.44100	0.51200	16.09977	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.73600	0.64900	11.82065	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02900	0.04100	41.37931	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.70800	1.61000	5.73770	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.70700	2.60800	3.65719	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.70700	3.60800	2.67062	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.34300	8.44200	1.18662	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.34300	6.44200	1.56078	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.34300	4.44200	2.27953	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.35000	2.44800	4.17021	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.13600	0.11000	19.11765	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.47900	0.55200	15.24008	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.69200	0.60700	12.28324	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03500	0.04900	40.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.65900	1.56000	5.96745	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.65700	2.55800	3.72601	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.65700	3.55800	2.70714	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.39300	8.49200	1.17955	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.39300	6.49200	1.54857	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.39300	4.49200	2.25359	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.40000	2.49700	4.04167	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.12500	0.10100	19.20000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.51800	0.59300	14.47876	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.65000	0.56700	12.76923	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04300	0.05900	37.20930	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.60900	1.51000	6.15289	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.60700	2.50800	3.79747	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
28/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.60700	3.50800	2.74466	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.54300	8.64200	1.15884	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.54300	6.64200	1.51307	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.54300	4.64200	2.17918	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.54800	2.64600	3.84615	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.52900	0.45200	14.55577	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07200	0.09400	30.55556	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.46000	1.36100	6.78082	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.45700	2.35800	4.02930	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.45700	3.35800	2.86375	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.49300	8.59200	1.16567	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.49300	6.59200	1.52472	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.49300	4.59200	2.20343	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.49800	2.59600	3.92314	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.10600	0.08600	18.86792	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.59900	0.67800	13.18865	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.56800	0.48900	13.90845	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06100	0.08100	32.78689	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.50900	1.41100	6.49437	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.50700	2.40800	3.94894	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.50700	3.40800	2.82293	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.64300	8.74200	1.14544	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.64300	6.74200	1.49029	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.64300	4.74200	2.13224	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.64700	2.74500	3.70230	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
28/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.08300	0.06700	19.27711	0.00000	0.0000	585
28/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.72600	0.80900	11.43251	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.45600	0.38400	15.78947	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.09900	0.12600	27.27273	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.36000	1.26200	7.20588	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.35700	2.25800	4.20025	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.35700	3.25800	2.94906	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09700	0.07900	18.55670	0.00000	0.0000	1,000
28/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.64000	0.72100	12.65625	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.94300	8.04200	1.24638	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.94300	6.04200	1.66583	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.94300	4.04200	2.51078	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.95700	2.05400	4.95657	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.27200	0.22100	18.75000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.21500	0.26300	22.32558	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.06300	0.96700	9.03104	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.05800	1.95900	4.81050	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.05700	2.95800	3.23847	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.05700	3.95800	2.44023	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.99300	8.09200	1.23858	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.99300	6.09200	1.65193	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.99300	4.09200	2.47934	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.00700	2.10300	4.78326	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.24700	0.20200	18.21862	0.00000	0.0000	1,200
28/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.24000	0.29400	22.50000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.01400	0.92000	9.27022	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.00800	1.90900	4.93028	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.00700	2.90800	3.29232	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
28/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.00700	3.90800	2.47068	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.24300	8.34200	1.20102	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.24300	6.34200	1.58578	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.24300	4.34200	2.33325	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.25200	2.34900	4.30728	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.16100	0.13100	18.63354	0.00000	0.0000	500
28/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.40400	0.47300	17.07921	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.78100	0.69200	11.39565	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02400	0.03400	41.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.75800	1.66000	5.57452	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.75700	2.65800	3.59086	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.75700	3.65800	2.63508	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.44300	8.54200	1.17257	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.44300	6.54200	1.53655	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.44300	4.54200	2.22822	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.44900	2.54700	4.00163	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.11500	0.09300	19.13043	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.55800	0.63500	13.79928	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.60800	0.52700	13.32237	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05100	0.06900	35.29412	0.00000	0.0000	15,000
28/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.55900	1.46100	6.28608	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.55700	2.45800	3.87172	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.55700	3.45800	2.78324	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.59300	8.69200	1.15210	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.59300	6.69200	1.50159	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.59300	4.69200	2.15545	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
28/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.59800	2.69600	3.77213	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.09000	0.07300	18.88889	0.00000	0.0000	3,000
28/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.68300	0.76500	12.00586	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.49200	0.41700	15.24390	0.00000	0.0000	1,500
28/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08500	0.10900	28.23529	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.41000	1.31200	6.95035	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.40700	2.30800	4.11300	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.40700	3.30800	2.90578	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.56600	1.66200	6.13027	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.42000	1.51500	6.69014	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.85800	0.94500	10.13986	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06500	0.05300	18.46154	0.00000	0.0000	500
28/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.99500	1.08500	9.04523	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	3,000
28/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.37200	1.46700	6.92420	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	500
28/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.27700	1.37000	7.28269	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.06000	0.04900	18.33333	0.00000	0.0000	1,000
28/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.90300	0.99100	9.74529	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17000	0.20800	22.35294	0.00000	0.0000	100
28/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.32700	0.26600	18.65443	0.00000	0.0000	100
28/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.29900	0.24100	19.39799	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.19200	0.23300	21.35417	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.81300	0.90000	10.70111	0.00000	0.0000	0
28/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	500
28/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.86920	7.76930	1.26951	7.79620	7.7809	29,567
28/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.08100	8.18100	1.23747	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.08200	6.18200	1.64420	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.09400	4.19300	2.41817	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.14000	2.23500	4.43925	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.33800	0.29800	11.83432	0.00000	0.0000	1,000
28/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.41900	0.47900	14.31981	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.96700	0.88300	8.68666	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04800	0.06400	33.33333	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
28/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.92500	1.82600	5.14286	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.92000	2.82000	3.42466	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.91900	3.81900	2.55167	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.18300	0.16300	10.92896	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.86400	0.94400	9.25926	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.13100	8.23100	1.22986	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.13200	6.23200	1.63079	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.14400	4.24200	2.36486	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	300
28/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.18800	2.28300	4.34186	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.92500	0.84300	8.86486	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05600	0.07400	32.14286	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.87600	1.77700	5.27719	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.87000	2.77000	3.48432	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.86900	3.76900	2.58465	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.18100	8.28100	1.22234	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.18200	6.28200	1.61760	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.19300	4.29200	2.36108	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.23600	2.33100	4.24866	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.30400	0.26800	11.84211	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.48500	0.54900	13.19588	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.88400	0.80300	9.16290	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06500	0.08400	29.23077	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.82600	1.72800	5.36692	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.82000	2.72100	3.51064	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.81900	3.71900	2.61849	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.23100	8.33100	1.21492	0.00000	0.0000	0
28/06/2010	\$ / 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
28/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.23200	6.33200	1.60462	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.24200	4.34100	2.33380	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.28300	2.37900	4.20499	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.28800	0.25500	11.45833	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.51900	0.58600	12.90944	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.84300	0.76500	9.25267	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07400	0.09600	29.72973	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.77700	1.67900	5.51491	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.77000	2.67100	3.57401	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.76900	3.66900	2.65322	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.32000	0.28300	11.56250	0.00000	0.0000	1,570
28/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.45100	0.51400	13.96896	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.28100	8.38100	1.20758	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.28200	6.38200	1.59185	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.29100	4.39000	2.30715	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.33100	2.42700	4.11840	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.27400	0.24200	11.67883	0.00000	0.0000	4,400
28/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.55500	0.62300	12.25225	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.80400	0.72800	9.45274	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.08500	0.10900	28.23529	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.72800	1.63000	5.67130	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.72100	2.62100	3.67512	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.71900	3.61900	2.68889	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.33100	8.43100	1.20034	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.33200	6.43200	1.57928	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.34100	4.44000	2.28058	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.37900	2.47500	4.03531	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.26000	0.23000	11.53846	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.59100	0.66100	11.84433	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
28/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.76600	0.69200	9.66057	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.09700	0.12300	26.80412	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.67900	1.58100	5.83681	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.67100	2.57100	3.74392	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.66900	3.56900	2.72554	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.38100	8.48100	1.19318	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.38200	6.48200	1.56691	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.39000	4.48900	2.25513	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.42700	2.52300	3.95550	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.24700	0.21800	11.74089	0.00000	0.0000	1,000
28/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.62800	0.69900	11.30573	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.72900	0.65600	10.01372	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11000	0.13700	24.54545	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.63000	1.53200	6.01227	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.62100	2.52100	3.81534	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.61900	3.51900	2.76319	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.58100	8.68100	1.16537	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.58200	6.68200	1.51930	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.58800	4.68700	2.15780	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.62000	2.71700	3.70229	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.20200	0.17900	11.38614	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.78300	0.86000	9.83397	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.59300	0.52800	10.96121	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.17400	0.20900	20.11494	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.43500	1.33800	6.75958	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.42100	2.32200	4.08922	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.41900	3.32000	2.89558	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / 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
28/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.53100	8.63100	1.17220	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.53200	6.63200	1.53092	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.53800	4.63800	2.20361	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.57200	2.66900	3.77138	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.21200	0.18800	11.32075	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.74300	0.81900	10.22880	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.62500	0.55800	10.72000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.15600	0.18900	21.15385	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.48300	1.38700	6.47336	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.47100	2.37200	4.00648	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.46900	3.37000	2.85385	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.17500	0.15500	11.42857	0.00000	0.0000	1,000
28/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.90600	0.98600	8.83002	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.63100	8.73100	1.15861	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.63200	6.73200	1.50784	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.63800	4.73700	2.13454	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.66900	2.76600	3.63432	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.19200	0.17100	10.93750	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.82300	0.90200	9.59903	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.56100	0.49800	11.22995	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.19200	0.22900	19.27083	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.38600	1.29000	6.92641	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.37200	2.27200	4.21585	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.36900	3.27000	2.93856	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.23500	0.20800	11.48936	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.66600	0.73900	10.96096	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.98100	8.08100	1.25298	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.98200	6.08200	1.67168	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.99600	4.09500	2.47748	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
28/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.04600	2.14000	4.59433	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.37600	0.33200	11.70213	0.00000	0.0000	10
28/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.35700	0.41300	15.68627	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.05300	0.96700	8.16714	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03400	0.04800	41.17647	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.02400	1.92500	4.89130	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.02000	2.92000	3.31126	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.01900	3.91900	2.48818	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.03100	8.13100	1.24517	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.03200	6.13200	1.65782	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.04500	4.14400	2.44747	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.09300	2.18700	4.49116	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.35600	0.31500	11.51685	0.00000	0.0000	30,000
28/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.38700	0.44600	15.24548	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.01000	0.92500	8.41584	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04100	0.05600	36.58537	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.97400	1.87600	4.96454	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.97000	2.87000	3.36700	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.96900	3.86900	2.51953	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.43100	8.53100	1.18610	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.43200	6.53200	1.55473	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.44000	4.53900	2.22973	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.47500	2.57200	3.91919	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.69300	0.62300	10.10101	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.12400	0.15400	24.19355	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.58100	1.48400	6.13536	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.57100	2.47100	3.88954	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.56900	3.47000	2.77389	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
28/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.48100	8.58100	1.17911	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.48200	6.58200	1.54273	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.48900	4.58800	2.20539	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.52400	2.62000	3.80349	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.22300	0.19800	11.21076	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.70400	0.77900	10.65341	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.65800	0.59000	10.33435	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.13900	0.17100	23.02158	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.53200	1.43500	6.33159	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.52100	2.42200	3.92701	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.51900	3.42000	2.81330	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.18100	7.28100	1.39256	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.18400	5.28400	1.92901	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.20600	3.30500	3.08796	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.29800	1.38600	6.77966	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.81900	4.71900	2.07512	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.34300	1.43200	6.62695	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.11200	0.10100	9.82143	0.00000	0.0000	500
28/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.71300	1.80600	5.42907	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.43400	1.52400	6.27615	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.76000	1.85400	5.34091	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.39900	0.35000	12.28070	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.33000	0.38100	15.45455	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.16400	1.25000	7.38832	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	30,000
28/06/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.00000	0.27500	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00000	0.44400	100.00000	0.00000	0.0000	15,000
28/06/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	0.00000	1.16100	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.13000	100.00000	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/06/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.39300	100.00000	0.00000	0.0000	0
28/06/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.00000	0.32400	100.00000	0.00000	0.0000	500
28/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.98020	7.87960	1.26062	0.00000	0.0000	850
28/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.46100	0.42000	8.89371	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.48100	0.54000	12.26611	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.44200	0.40300	8.82353	0.00000	0.0000	340
28/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.51200	0.57300	11.91406	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.48000	0.43700	8.95833	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.45000	0.50700	12.66667	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.83100	0.90400	8.78460	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.31100	0.28400	8.68167	0.00000	0.0000	30,000
28/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.60900	2.70400	3.64124	0.00000	0.0000	0
28/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	30,000
28/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.09160	7.98920	1.26551	0.00000	0.0000	900
28/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.88200	0.81700	7.36961	0.00000	0.0000	0
28/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.24000	0.27800	15.83333	0.00000	0.0000	0
28/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.85100	0.78900	7.28555	0.00000	0.0000	0
28/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.25900	0.30000	15.83012	0.00000	0.0000	0
28/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.91300	0.84700	7.22892	0.00000	0.0000	0
28/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.22100	0.25800	16.74208	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.61530	11.57410	0.35470	11.51600	11.5030	18,738
28/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08900	0.08000	10.11236	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.27400	1.30600	2.51177	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09900	0.08900	10.10101	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.18400	1.21500	2.61824	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.09400	0.08400	10.63830	0.00000	0.0000	0
28/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.22900	1.26000	2.52238	0.00000	0.0000	0
28/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.78350	11.74130	0.35813	11.75500	11.6690	12,041
28/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47400	0.45200	4.64135	0.00000	0.0000	0
28/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59100	0.61100	3.38409	0.00000	0.0000	0
28/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.55900	0.57800	3.39893	0.00000	0.0000	0
28/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.49200	0.46900	4.67480	0.00000	0.0000	50
28/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.95020	11.90730	0.35899	0.00000	0.0000	500
28/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.72200	0.70000	3.04709	0.00000	0.0000	0
28/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57200	0.59300	3.67133	0.00000	0.0000	0
28/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.70000	0.67800	3.14286	0.00000	0.0000	0
28/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60000	0.62100	3.50000	0.00000	0.0000	0
28/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.74400	0.72200	2.95699	0.00000	0.0000	0
28/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54400	0.56500	3.86029	0.00000	0.0000	0
28/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08700	0.08590	1.26437	0.00000	0.0000	50
28/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00563	0.00484	14.03197	0.00000	0.0000	0
28/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00153	0.00184	20.26144	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08840	0.08740	1.13122	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00640	0.00580	9.37500	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00400	0.00440	10.00000	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
28/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00311	0.00278	10.61093	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01071	0.01138	6.25584	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01309	0.01217	7.02827	0.00000	0.0000	0
28/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00069	0.00077	11.59420	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.53660	9.44870	0.92171	9.46300	9.4630	21,624
28/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.14300	2.22700	3.91974	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09300	0.07700	17.20430	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.75600	0.82800	9.52381	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.02400	1.10100	7.51953	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.06100	0.05000	18.03279	0.00000	0.0000	2,530
28/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.58900	0.65500	11.20543	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.12600	0.10400	17.46032	0.00000	0.0000	2,000
28/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.43400	0.49400	13.82488	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.17100	0.14300	16.37427	0.00000	0.0000	750
28/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.38900	0.33200	14.65296	0.00000	0.0000	0
28/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.15200	0.18300	20.39474	0.00000	0.0000	1,500
28/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.68080	9.59120	0.92554	9.62700	9.6270	5,937
28/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.51900	10.60900	0.85559	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.51900	8.60900	1.05646	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.52000	6.61000	1.38037	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.53100	4.61900	1.94218	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05500	0.04800	12.72727	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.57400	2.65700	3.22455	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10800	0.09800	9.25926	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.62700	1.70700	4.91703	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.24000	0.21800	9.16667	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.75900	0.82700	8.95916	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.65800	0.60200	8.51064	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.17700	0.21100	19.20904	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.50300	1.41800	5.65536	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.43000	2.51200	3.37449	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.56900	10.65900	0.85155	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.56900	8.65900	1.05030	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.57000	6.66000	1.36986	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	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
28/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.58000	4.66800	1.92140	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.62200	2.70500	3.16552	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10500	0.09400	10.47619	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.67400	1.75300	4.71924	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.23000	0.20900	9.13043	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.79900	0.86800	8.63579	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.62600	0.57100	8.78594	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.19500	0.23000	17.94872	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.45500	1.37100	5.77320	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.26900	11.35900	0.79865	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.26900	9.35900	0.97098	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.27000	7.36000	1.23796	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.27400	5.36300	1.68752	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.30200	3.38800	2.60448	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.33500	2.41600	3.46895	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.12900	0.11700	9.30233	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.39800	1.47600	5.57940	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.30300	0.27600	8.91089	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.57200	0.63500	11.01399	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.83500	0.77000	7.78443	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.10400	0.12900	24.03846	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.16900	11.25900	0.80580	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.16900	9.25900	0.98157	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.17000	7.26000	1.25523	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.17400	5.26300	1.72014	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.20400	3.29000	2.68414	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.24000	2.32100	3.61607	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.14000	0.12600	10.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.30900	1.38500	5.80596	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.33400	0.30400	8.98204	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.50300	0.56300	11.92843	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
28/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.91200	0.84400	7.45614	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.08100	0.10300	27.16049	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.31900	10.40900	0.87218	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.31900	8.40900	1.08186	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.32000	6.41000	1.42405	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.33400	4.42100	2.00738	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.38200	2.46400	3.44249	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.12500	0.11300	9.60000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.44400	1.52200	5.40166	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.28900	0.26300	8.99654	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.60800	0.67200	10.52632	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.79700	0.73400	7.90464	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.11600	0.14300	23.27586	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.69600	1.61000	5.07075	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.41900	10.50900	0.86381	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.41900	8.50900	1.06901	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.42000	6.51000	1.40187	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.43300	4.52000	1.96255	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.47800	2.56000	3.30912	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.11600	0.10500	9.48276	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.53500	1.61400	5.14658	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.26300	0.23900	9.12548	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.68200	0.74800	9.67742	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.72600	0.66600	8.26446	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.14500	0.17500	20.68966	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.60000	1.51400	5.37500	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.71900	10.80900	0.83963	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.71900	8.80900	1.03223	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.72000	6.81000	1.33929	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00900	0.00800	11.11111	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
28/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.72800	4.81700	1.88240	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.76700	2.85000	2.99964	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09500	0.08500	10.52632	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.81400	1.89400	4.41014	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.20100	0.18300	8.95522	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.92000	0.99200	7.82609	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.53700	0.48700	9.31099	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.25600	0.29600	15.62500	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.31300	1.23000	6.32140	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.86900	10.95900	0.82804	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.86900	8.95900	1.01477	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.87000	6.96000	1.31004	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.87700	4.96500	1.80439	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.91200	2.99600	2.88462	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08700	0.07800	10.34483	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.95600	2.03700	4.14110	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.17700	0.16100	9.03955	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.04600	1.12000	7.07457	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.45700	0.41100	10.06565	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.32600	0.37000	13.49693	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.17300	1.09200	6.90537	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.04200	0.05100	21.42857	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.16900	10.25900	0.88504	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.17000	8.25900	1.08935	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.17100	6.26000	1.44223	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.18700	4.27400	2.07786	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.84300	1.75500	4.77482	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.21900	10.30900	0.88071	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.21900	8.30900	1.09502	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.22000	6.31000	1.44695	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
28/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.23600	4.32300	2.05382	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06800	0.06000	11.76471	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.28700	2.36900	3.58548	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.13400	0.12100	9.70149	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.35300	1.43000	5.69106	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.31800	0.28900	9.11950	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.53700	0.59800	11.35940	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.87300	0.80700	7.56014	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.09200	0.11600	26.08696	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.79400	1.70700	4.84950	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.26900	10.35900	0.87642	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.26900	8.35900	1.08840	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.27000	6.36000	1.43541	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.28500	4.37200	2.03034	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.74500	1.65800	4.98567	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.83900	0.90800	8.22408	0.00000	0.0000	0
28/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.22000	0.19900	9.54545	0.00000	0.0000	60
28/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.82430	9.73300	0.92933	0.00000	0.0000	600
28/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.51300	0.47400	7.60234	0.00000	0.0000	0
28/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.48900	0.54100	10.63395	0.00000	0.0000	0
28/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.49400	0.45700	7.48988	0.00000	0.0000	0
28/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.52000	0.57400	10.38462	0.00000	0.0000	0
28/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.53500	0.49200	8.03738	0.00000	0.0000	0
28/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.46100	0.50900	10.41215	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.64370	6.62900	0.22126	6.66810	6.6681	9,470
28/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.08600	0.07200	16.27907	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.34200	0.34300	0.29240	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.66810	6.65310	0.22495	0.00000	0.0000	8,256
28/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.18500	0.16500	10.81081	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.41700	0.41200	1.19904	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.45300	0.45000	0.66225	0.00000	0.0000	0
28/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.17100	0.15300	10.52632	0.00000	0.0000	200
28/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.69220	6.67740	0.22115	6.70000	6.7000	31
28/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32800	0.30600	6.70732	0.00000	0.0000	0
28/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.33600	0.32900	2.08333	0.00000	0.0000	0
28/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.30900	0.28700	7.11974	0.00000	0.0000	0
28/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.36700	0.36000	1.90736	0.00000	0.0000	0
28/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35000	0.32800	6.28571	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
28/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.30800	0.30100	2.27273	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.44920	7.40290	0.62154	0.00000	0.0000	75
28/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.13100	0.10900	16.79389	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.18200	0.20600	13.18681	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.54930	7.50270	0.61728	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.18500	0.16600	10.27027	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.33600	0.36300	8.03571	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.16900	0.15100	10.65089	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.37000	0.39800	7.56757	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.20200	0.18100	10.39604	0.00000	0.0000	0
28/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.30300	0.32800	8.25083	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>328,943</b>
<b>Option Open Interest</b>										<b>201,475</b>
<b>Total</b>										<b>530,418</b>