



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 29/06/2010

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
29/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.65820	7.74300	1.10731	7.76500	7.7175	222,466
29/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.19200	8.10700	1.03760	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.19200	6.10700	1.37274	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.19200	4.10700	2.02767	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.20100	2.11800	3.77101	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.82600	0.90600	9.68523	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.80900	1.89400	4.69873	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.80800	2.89300	3.02707	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.80800	3.89300	2.23214	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.14200	8.05700	1.04397	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.14200	6.05700	1.38391	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.14200	4.05700	2.05215	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.15200	2.06900	3.85688	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.18500	0.22600	22.16216	0.00000	0.0000	2,000
29/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.32700	0.28300	13.45566	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.87300	0.95300	9.16380	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.85900	1.94400	4.57235	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.85800	2.94300	2.97411	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.85800	3.94300	2.20321	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.17000	0.20800	22.35294	0.00000	0.0000	509
29/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.36200	0.31500	12.98343	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.24200	8.15700	1.03130	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.24200	6.15700	1.36174	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.24200	4.15700	2.00377	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.25000	2.16700	3.68889	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15600	0.19100	22.43590	0.00000	0.0000	2,771
29/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.39800	0.34800	12.56281	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.78100	0.86000	10.11524	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.75900	1.84400	4.83229	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.75800	2.84300	3.08194	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.75800	3.84300	2.26184	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.29200	8.20700	1.02508	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.29200	6.20700	1.35092	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.29200	4.20700	1.98043	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.30000	2.21600	3.65217	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14300	0.17500	22.37762	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.43500	0.38200	12.18391	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.73600	0.81400	10.59783	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.71000	1.79400	4.91228	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.70800	2.79300	3.13885	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.70800	3.79300	2.29234	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.39200	8.30700	1.01287	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.39200	6.30700	1.32979	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.39200	4.30700	1.93534	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.39800	2.31500	3.46122	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12000	0.14800	23.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.51200	0.45500	11.13281	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.64900	0.72500	11.71032	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.61000	1.69500	5.27950	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.60800	2.69300	3.25920	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.60800	3.69300	2.35588	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.44200	8.35700	1.00687	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.44200	6.35700	1.31947	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.44200	4.35700	1.91355	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.44800	2.36400	3.43137	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.11000	0.13600	23.63636	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.55200	0.49300	10.68841	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.60700	0.68200	12.35585	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.56000	1.64500	5.44872	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.55800	2.64300	3.32291	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.55800	3.64300	2.38898	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.49200	8.40700	1.00094	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.49200	6.40700	1.30930	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.49200	4.40700	1.89225	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.49700	2.41300	3.36404	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.10100	0.12500	23.76238	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.59300	0.53200	10.28668	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.56700	0.64000	12.87478	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.51000	1.59500	5.62914	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.50800	2.59300	3.38915	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.50800	3.59300	2.42303	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.64200	8.55700	0.98357	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.64200	6.55700	1.27974	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.64200	4.55700	1.83111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.64600	2.56200	3.17460	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.45200	0.52100	15.26549	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09400	0.07800	17.02128	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.36100	1.44600	6.24541	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.35800	2.44300	3.60475	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.35800	3.44300	2.53127	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.59200	8.50700	0.98929	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.59200	6.50700	1.28944	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.59200	4.50700	1.85105	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.59600	2.51200	3.23575	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.08600	0.10600	23.25581	0.00000	0.0000	30,000
29/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.67800	0.61300	9.58702	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.48900	0.55900	14.31493	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.41100	1.49600	6.02410	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.40800	2.49300	3.52990	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.40800	3.49300	2.49413	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.74200	8.65700	0.97232	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.74200	6.65700	1.26075	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.74200	4.65700	1.79249	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.74500	2.66100	3.06011	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.06700	0.08300	23.88060	0.00000	0.0000	585
29/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.80900	0.74000	8.52905	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.38400	0.44900	16.92708	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12600	0.10600	15.87302	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.26200	1.34600	6.65610	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.25800	2.34300	3.76439	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.25800	3.34300	2.60896	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.07900	0.09700	22.78481	0.00000	0.0000	1,000
29/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.72100	0.65400	9.29265	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.04200	7.95700	1.05695	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.04200	5.95700	1.40682	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.04200	3.95700	2.10292	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.05400	1.97100	4.04090	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.22100	0.27000	22.17195	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.26300	0.22700	13.68821	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.96700	1.05000	8.58325	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.95900	2.04400	4.33895	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.95800	3.04300	2.87356	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.95800	4.04300	2.14755	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.09200	8.00700	1.05042	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.09200	6.00700	1.39527	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.09200	4.00700	2.07722	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.10300	2.02000	3.94674	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.20200	0.24600	21.78218	0.00000	0.0000	1,200
29/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.29400	0.25300	13.94558	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.92000	1.00100	8.80435	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.90900	1.99400	4.45259	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.90800	2.99300	2.92297	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.90800	3.99300	2.17503	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.34200	8.25700	1.01894	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.34200	6.25700	1.34027	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.34200	4.25700	1.95762	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.34900	2.26500	3.57599	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13100	0.16100	22.90076	0.00000	0.0000	500
29/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.47300	0.41800	11.62791	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.69200	0.76900	11.12717	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.66000	1.74400	5.06024	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.65800	2.74300	3.19789	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.65800	3.74300	2.32367	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.54200	8.45700	0.99508	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.54200	6.45700	1.29930	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.54200	4.45700	1.87142	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.54700	2.46300	3.29800	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.09300	0.11500	23.65591	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.63500	0.57200	9.92126	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.52700	0.59900	13.66224	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06900	0.05600	18.84058	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.46100	1.54500	5.74949	0.00000	0.0000	15,000
29/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.45800	2.54300	3.45810	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.45800	3.54300	2.45807	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.69200	8.60700	0.97791	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.69200	6.60700	1.27017	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.69200	4.60700	1.81159	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.69600	2.61100	3.15282	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.07300	0.09000	23.28767	0.00000	0.0000	3,000
29/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.76500	0.69700	8.88889	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.41700	0.48400	16.06715	0.00000	0.0000	1,500
29/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10900	0.09100	16.51376	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.31200	1.39600	6.40244	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.30800	2.39300	3.68284	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.30800	3.39300	2.56953	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.66200	1.57900	4.99398	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.51500	1.43400	5.34653	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.94500	0.87200	7.72487	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.05300	0.06500	22.64151	0.00000	0.0000	500
29/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.08500	1.00900	7.00461	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.04300	0.05200	20.93023	0.00000	0.0000	3,000
29/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.46700	1.38600	5.52147	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	500
29/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.37000	1.29000	5.83942	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.04900	0.06000	22.44898	0.00000	0.0000	1,000
29/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.99100	0.91700	7.46720	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.20800	0.18000	13.46154	0.00000	0.0000	100
29/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.26600	0.32300	21.42857	0.00000	0.0000	100
29/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.24100	0.29600	22.82158	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.23300	0.20300	12.87554	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.90000	0.82700	8.11111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.05800	0.07000	20.68966	0.00000	0.0000	500
29/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.76930	7.85490	1.10177	7.85550	7.8456	29,567
29/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.18100	8.09500	1.05122	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.18200	6.09600	1.39114	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.19300	4.10900	2.00334	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05400	0.06100	12.96296	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.23500	2.15600	3.53468	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.29800	0.34100	14.42953	0.00000	0.0000	1,000
29/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47900	0.43600	8.97704	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.88300	0.95900	8.60702	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06400	0.05400	15.62500	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.82600	1.91100	4.65498	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.82000	2.90600	3.04965	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.81900	3.90500	2.25190	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.16300	0.18700	14.72393	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.94400	0.88200	6.56780	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.23100	8.14500	1.04483	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.23200	6.14600	1.37997	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.24200	4.15800	1.98020	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	300
29/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.28300	2.20300	3.50416	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.84300	0.91700	8.77817	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.77700	1.86200	4.78334	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.77000	2.85600	3.10469	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.76900	3.85500	2.28177	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.28100	8.19500	1.03852	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.28200	6.19600	1.36899	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.29200	4.20700	1.98043	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05000	0.05600	12.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.33100	2.25100	3.43200	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.26800	0.30800	14.92537	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54900	0.50300	8.37887	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.80300	0.87700	9.21544	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.72800	1.81300	4.91898	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.72100	2.80600	3.12385	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.71900	3.80500	2.31245	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.33100	8.24500	1.03229	0.00000	0.0000	0
29/06/2010	\$ / 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
29/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.33200	6.24600	1.35818	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.34100	4.25700	1.93504	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.37900	2.29900	3.36276	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.25500	0.29200	14.50980	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.58600	0.53700	8.36177	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.76500	0.83700	9.41176	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09600	0.08200	14.58333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.67900	1.76400	5.06254	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.67100	2.75600	3.18233	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.66900	3.75500	2.34396	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.28300	0.32400	14.48763	0.00000	0.0000	1,570
29/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.51400	0.46900	8.75486	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.38100	8.29500	1.02613	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.38200	6.29600	1.34754	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.39000	4.30600	1.91344	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.42700	2.34600	3.33745	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.24200	0.27800	14.87603	0.00000	0.0000	4,400
29/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.62300	0.57300	8.02568	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.72800	0.79900	9.75275	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10900	0.09400	13.76147	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.63000	1.71400	5.15337	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.62100	2.70600	3.24304	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.61900	3.70500	2.37635	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.43100	8.34500	1.02005	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.43200	6.34600	1.33706	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.44000	4.35500	1.91441	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.47500	2.39400	3.27273	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.23000	0.26400	14.78261	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.66100	0.60900	7.86687	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.69200	0.76200	10.11561	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.58100	1.66600	5.37634	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.57100	2.65700	3.34500	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.56900	3.65500	2.40964	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.48100	8.39500	1.01403	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.48200	6.39600	1.32675	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.48900	4.40500	1.87124	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04200	0.04700	11.90476	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.52300	2.44200	3.21046	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.21800	0.25100	15.13761	0.00000	0.0000	1,000
29/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.69900	0.64600	7.58226	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.65600	0.72500	10.51829	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13700	0.12000	12.40876	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.53200	1.61700	5.54830	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.52100	2.60700	3.41134	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.51900	3.60500	2.44388	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.68100	8.59500	0.99067	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.68200	6.59600	1.28704	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.68700	4.60200	1.81353	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.71700	2.63600	2.98123	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.17900	0.20600	15.08380	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.86000	0.80100	6.86047	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.52800	0.59100	11.93182	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.20900	0.18600	11.00478	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.33800	1.42300	6.35277	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.32200	2.40700	3.66064	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.32000	3.40500	2.56024	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/06/2010	\$ / 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
29/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.63100	8.54500	0.99641	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.63200	6.54600	1.29674	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.63800	4.55300	1.83269	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.66900	2.58700	3.07231	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.18800	0.21600	14.89362	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81900	0.76100	7.08181	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.55800	0.62300	11.64875	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.18900	0.16800	11.11111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.38700	1.47100	6.05624	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.37200	2.45700	3.58347	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.37000	3.45500	2.52226	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.15500	0.17800	14.83871	0.00000	0.0000	1,000
29/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.98600	0.92300	6.38945	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.73100	8.64500	0.98500	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.73200	6.64600	1.27748	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.73700	4.65200	1.79438	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.76600	2.68400	2.96457	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.17100	0.19600	14.61988	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.90200	0.84100	6.76275	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.49800	0.56100	12.65060	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.22900	0.20600	10.04367	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.29000	1.37500	6.58915	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.27200	2.35800	3.78521	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.27000	3.35500	2.59939	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.20800	0.23900	14.90385	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.73900	0.68400	7.44249	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.08100	7.99500	1.06422	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.08200	5.99600	1.41401	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.09500	4.01100	2.05128	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.14000	2.06100	3.69159	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.33200	0.37900	14.15663	0.00000	0.0000	10
29/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.41300	0.37400	9.44310	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.96700	1.04400	7.96277	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.92500	2.01000	4.41558	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.92000	3.00600	2.94521	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.91900	4.00500	2.19444	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.13100	8.04500	1.05768	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.13200	6.04600	1.40248	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.14400	4.06000	2.02703	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.18700	2.10800	3.61225	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.31500	0.36000	14.28571	0.00000	0.0000	30,000
29/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.44600	0.40500	9.19283	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.92500	1.00100	8.21622	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05600	0.04600	17.85714	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.87600	1.96100	4.53092	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.87000	2.95600	2.99652	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.86900	3.95500	2.22280	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.53100	8.44500	1.00809	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.53200	6.44600	1.31660	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.53900	4.45400	1.87266	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.57200	2.49100	3.14930	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.62300	0.69000	10.75441	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15400	0.13500	12.33766	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.48400	1.56800	5.66038	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.47100	2.55700	3.48037	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.47000	3.55500	2.44957	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.58100	8.49500	1.00221	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.58200	6.49600	1.30659	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.58800	4.50300	1.85266	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.62000	2.53900	3.09160	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.19800	0.22700	14.64646	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.77900	0.72200	7.31707	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.59000	0.65600	11.18644	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17100	0.15100	11.69591	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.43500	1.51900	5.85366	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.42200	2.50700	3.50950	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.42000	3.50500	2.48538	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.28100	7.19500	1.18116	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.28400	5.19800	1.62755	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.30500	3.22100	2.54160	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10500	0.12000	14.28571	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.38600	1.31500	5.12266	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.71900	4.80500	1.82242	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.43200	1.36000	5.02793	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10100	0.11500	13.86139	0.00000	0.0000	500
29/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07500	0.08400	12.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.80600	1.72900	4.26357	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09300	0.10600	13.97849	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.52400	1.45100	4.79003	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.85400	1.77600	4.20712	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.35000	0.40200	14.85714	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.38100	0.34700	8.92388	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.25000	1.18100	5.52000	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.11900	0.13600	14.28571	0.00000	0.0000	30,000
29/06/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.27500	0.24800	9.81818	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.44400	0.50300	13.28829	0.00000	0.0000	15,000
29/06/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.16100	1.09300	5.85702	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.13000	0.14800	13.84615	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
29/06/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.39300	0.45000	14.50382	0.00000	0.0000	0
29/06/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.32400	0.29500	8.95062	0.00000	0.0000	500
29/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.87960	7.96620	1.09904	0.00000	0.0000	850
29/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.42000	0.46700	11.19048	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.54000	0.50100	7.22222	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.40300	0.44900	11.41439	0.00000	0.0000	340
29/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.57300	0.53300	6.98080	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.43700	0.48600	11.21281	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50700	0.47000	7.29783	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.90400	0.85100	5.86283	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.28400	0.31700	11.61972	0.00000	0.0000	30,000
29/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.70400	2.62600	2.88462	0.00000	0.0000	0
29/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08400	0.09200	9.52381	0.00000	0.0000	30,000
29/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.98920	8.07730	1.10274	0.00000	0.0000	900
29/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.81700	0.88300	8.07834	0.00000	0.0000	0
29/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27800	0.25600	7.91367	0.00000	0.0000	0
29/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.78900	0.85300	8.11153	0.00000	0.0000	0
29/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30000	0.27600	8.00000	0.00000	0.0000	0
29/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.84700	0.91300	7.79221	0.00000	0.0000	0
29/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25800	0.23600	8.52713	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.57410	11.65440	0.69379	11.68100	11.6245	18,723
29/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08000	0.08400	5.00000	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.30600	1.23000	5.81930	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.08900	0.09400	5.61798	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.21500	1.14000	6.17284	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.08400	0.08900	5.95238	0.00000	0.0000	0
29/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.26000	1.18500	5.95238	0.00000	0.0000	0
29/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.74130	11.82250	0.69158	11.82000	11.7905	12,397
29/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.45200	0.48200	6.63717	0.00000	0.0000	0
29/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61100	0.56000	8.34697	0.00000	0.0000	0
29/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57800	0.52900	8.47751	0.00000	0.0000	0
29/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.46900	0.50100	6.82303	0.00000	0.0000	50
29/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.90730	11.98950	0.69033	0.00000	0.0000	500
29/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.70000	0.73800	5.42857	0.00000	0.0000	0
29/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.59300	0.54900	7.41990	0.00000	0.0000	0
29/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.67800	0.71500	5.45723	0.00000	0.0000	0
29/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.62100	0.57600	7.24638	0.00000	0.0000	0
29/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.72200	0.76100	5.40166	0.00000	0.0000	0
29/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.56500	0.52200	7.61062	0.00000	0.0000	0
29/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08590	0.08760	1.97905	0.00000	0.0000	50
29/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00484	0.00598	23.55372	0.00000	0.0000	0
29/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00184	0.00128	30.43478	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08740	0.08900	1.83066	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00580	0.00667	15.00000	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00440	0.00367	16.59091	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00278	0.00322	15.82734	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01138	0.01022	10.19332	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01217	0.01362	11.91454	0.00000	0.0000	0
29/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00077	0.00062	19.48052	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.44870	9.43230	0.17357	9.45650	9.4440	21,684
29/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.22700	2.24400	0.76336	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.07700	0.07600	1.29870	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.82800	0.84400	1.93237	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.10100	1.11800	1.54405	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	2,530
29/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.65500	0.67100	2.44275	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	2,000
29/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.49400	0.50900	3.03644	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.14300	0.14100	1.39860	0.00000	0.0000	750
29/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.33200	0.32500	2.10843	0.00000	0.0000	0
29/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.18300	0.19300	5.46448	0.00000	0.0000	1,500
29/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.59120	9.57460	0.17308	0.00000	0.0000	6,036
29/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.60900	10.62500	0.15082	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.60900	8.62500	0.18585	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.61000	6.62600	0.24206	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.61900	4.63600	0.36805	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.65700	2.67600	0.71509	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.70700	1.72600	1.11306	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.21800	0.21900	0.45872	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.82700	0.84400	2.05562	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.60200	0.59500	1.16279	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.21100	0.22000	4.26540	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.41800	1.40400	0.98731	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.51200	2.53100	0.75637	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.65900	10.67500	0.15011	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.65900	8.67500	0.18478	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.66000	6.67600	0.24024	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00900	0.01000	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
29/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.66800	4.68500	0.36418	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.70500	2.72400	0.70240	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.75300	1.77200	1.08386	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.20900	0.21000	0.47847	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.86800	0.88500	1.95853	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.57100	0.56400	1.22592	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.23000	0.23900	3.91304	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.37100	1.35700	1.02115	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.35900	11.37500	0.14086	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.35900	9.37500	0.17096	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.36000	7.37600	0.21739	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.36300	5.37900	0.29834	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.38800	3.40700	0.56080	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.41600	2.43500	0.78642	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.11700	0.12000	2.56410	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.47600	1.49500	1.28726	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.27600	0.27500	0.36232	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.63500	0.65000	2.36220	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.77000	0.76200	1.03896	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.25900	11.27500	0.14211	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.25900	9.27500	0.17280	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.26000	7.27600	0.22039	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.26300	5.28000	0.32301	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.29000	3.30900	0.57751	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.32100	2.34000	0.81861	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.38500	1.40400	1.37184	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.30400	0.30200	0.65789	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.56300	0.57700	2.48668	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.84400	0.83600	0.94787	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.10300	0.11100	7.76699	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.40900	10.42500	0.15371	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.40900	8.42500	0.19027	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.41000	6.42600	0.24961	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.42100	4.43900	0.40715	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.46400	2.48300	0.77110	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.11300	0.11500	1.76991	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.52200	1.54000	1.18265	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.26300	0.26300	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.67200	0.68800	2.38095	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.73400	0.72700	0.95368	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.14300	0.15200	6.29371	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.61000	1.59500	0.93168	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.50900	10.52500	0.15225	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.50900	8.52500	0.18804	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.51000	6.52600	0.24578	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.52000	4.53700	0.37611	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.56000	2.57900	0.74219	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.61400	1.63300	1.17720	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.23900	0.24000	0.41841	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.74800	0.76500	2.27273	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.66600	0.65900	1.05105	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.17500	0.18400	5.14286	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.51400	1.49900	0.99075	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.80900	10.82500	0.14802	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.80900	8.82500	0.18163	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.81000	6.82600	0.23495	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.81700	4.83300	0.33216	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.85000	2.86900	0.66667	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.08500	0.08900	4.70588	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.89400	1.91400	1.05597	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.18300	0.18400	0.54645	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.99200	1.00900	1.71371	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.48700	0.48000	1.43737	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.29600	0.30500	3.04054	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.23000	1.21600	1.13821	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.95900	10.97500	0.14600	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.95900	8.97500	0.17859	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.96000	6.97600	0.22989	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.96500	4.98200	0.34240	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.99600	3.01500	0.63418	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07800	0.08100	3.84615	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.03700	2.05600	0.93274	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.12000	1.13800	1.60714	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.41100	0.40400	1.70316	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37000	0.37900	2.43243	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.09200	1.07900	1.19048	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.25900	10.27500	0.15596	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.25900	8.27500	0.19373	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.26000	6.27600	0.25559	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.27400	4.29100	0.39775	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.75500	1.74000	0.85470	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.30900	10.32500	0.15520	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.30900	8.32500	0.19256	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.31000	6.32600	0.25357	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.32300	4.34000	0.39325	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.36900	2.38700	0.75981	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.12100	0.12400	2.47934	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.43000	1.44900	1.32867	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.28900	0.28800	0.34602	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.59800	0.61300	2.50836	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.80700	0.79900	0.99133	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.11600	0.12400	6.89655	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.70700	1.69200	0.87873	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.35900	10.37500	0.15446	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.35900	8.37500	0.19141	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.36000	6.37600	0.25157	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.37200	4.39000	0.41171	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.65800	1.64300	0.90470	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.90800	0.92600	1.98238	0.00000	0.0000	0
29/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.19900	0.20100	1.00503	0.00000	0.0000	60
29/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.73300	9.71660	0.16850	0.00000	0.0000	600
29/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.47400	0.47300	0.21097	0.00000	0.0000	0
29/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.54100	0.55600	2.77264	0.00000	0.0000	0
29/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.45700	0.45600	0.21882	0.00000	0.0000	0
29/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.57400	0.58900	2.61324	0.00000	0.0000	0
29/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.49200	0.49100	0.20325	0.00000	0.0000	0
29/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.50900	0.52400	2.94695	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.62900	6.54850	1.21436	0.00000	0.0000	9,470
29/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.07200	0.05400	25.00000	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.34300	0.40600	18.36735	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.65310	6.57360	1.19493	6.60200	6.6000	8,156
29/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.16500	0.14100	14.54545	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.41200	0.46700	13.34951	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.45000	0.50600	12.44444	0.00000	0.0000	0
29/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.15300	0.13000	15.03268	0.00000	0.0000	200
29/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.67740	6.59870	1.17860	6.65600	6.6200	81
29/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30600	0.28600	6.53595	0.00000	0.0000	0
29/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.32900	0.38700	17.62918	0.00000	0.0000	0
29/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28700	0.26900	6.27178	0.00000	0.0000	0
29/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.36000	0.42000	16.66667	0.00000	0.0000	0
29/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32800	0.30400	7.31707	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.30100	0.35500	17.94020	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.40290	7.36660	0.49035	0.00000	0.0000	75
29/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.10900	0.10200	6.42202	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.20600	0.23500	14.07767	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.50270	7.46700	0.47583	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.16600	0.16500	0.60241	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.36300	0.39800	9.64187	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.15100	0.15100	0.00000	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.39800	0.43400	9.04523	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.18100	0.18000	0.55249	0.00000	0.0000	0
29/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.32800	0.36300	10.67073	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>331,555</b>
<b>Option Open Interest</b>										<b>231,475</b>
<b>Total</b>										<b>563,030</b>