



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/06/2010

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
17/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.72840	7.69780	0.39594	7.76650	7.6480	195,193
17/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.12200	8.15200	0.36937	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.12200	6.15200	0.49004	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.12200	4.15200	0.72780	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.13900	2.16600	1.26227	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.89500	0.86500	3.35196	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.88000	1.84900	1.64894	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.87800	2.84800	1.04239	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.87800	3.84800	0.77359	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.07200	8.10200	0.37166	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.07200	6.10200	0.49407	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.07300	4.10200	0.71201	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.09100	2.11800	1.29125	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.23900	0.22000	7.94979	0.00000	0.0000	2,000
17/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.31100	0.32200	3.53698	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.94100	0.91100	3.18810	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.93000	1.89900	1.60622	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.92800	2.89800	1.02459	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.92800	3.89800	0.76375	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
17/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.22100	0.20300	8.14480	0.00000	0.0000	509
17/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.34300	0.35500	3.49854	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.17200	8.20200	0.36711	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.17200	6.20200	0.48607	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.17200	4.20200	0.71908	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.18800	2.21500	1.23400	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.20500	0.18800	8.29268	0.00000	0.0000	2,771
17/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.37700	0.39000	3.44828	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.84900	0.81900	3.53357	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.83000	1.79900	1.69399	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.82800	2.79800	1.06082	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.82800	3.79800	0.78370	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.22200	8.25200	0.36487	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.22200	6.25200	0.48216	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.22200	4.25200	0.71056	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.23600	2.26400	1.25224	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.19000	0.17300	8.94737	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.41200	0.42500	3.15534	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.80400	0.77500	3.60697	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.78000	1.74900	1.74157	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.77800	2.74800	1.07991	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.77800	3.74800	0.79407	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.32200	8.35200	0.36049	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.32200	6.35200	0.47453	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.32200	4.35200	0.69412	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
17/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.33400	2.36200	1.19966	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.16300	0.14800	9.20245	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.48500	0.50000	3.09278	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.71700	0.68800	4.04463	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.68000	1.65000	1.78571	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.67800	2.64800	1.12024	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.67800	3.64800	0.81566	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.37200	8.40200	0.35834	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.37200	6.40200	0.47081	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.37200	4.40200	0.68618	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.38300	2.41100	1.17499	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.15100	0.13700	9.27152	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.52300	0.53900	3.05927	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.67500	0.64600	4.29630	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.63000	1.60000	1.84049	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.62800	2.59800	1.14155	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.62800	3.59800	0.82690	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.42200	8.45200	0.35621	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.42200	6.45200	0.46714	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.42200	4.45200	0.67843	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.43200	2.46000	1.15132	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.14100	0.12700	9.92908	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.56300	0.57900	2.84192	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.63400	0.60600	4.41640	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.58100	1.55000	1.96078	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.57900	2.54800	1.20202	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
17/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.57800	3.54800	0.83846	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.57200	8.60200	0.34998	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.57200	6.60200	0.45648	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.57200	4.60200	0.65617	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.58000	2.60800	1.08527	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.51900	0.49300	5.00963	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09100	0.09500	4.39560	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.43200	1.40100	2.16480	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.42900	2.39800	1.27625	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.42800	3.39800	0.87515	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.52200	8.55200	0.35203	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.52200	6.55200	0.45998	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.52200	4.55200	0.66342	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.53000	2.55900	1.14625	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.12100	0.10900	9.91736	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.64300	0.66100	2.79938	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.55600	0.52900	4.85612	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07800	0.08100	3.84615	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.48100	1.45100	2.02566	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.47900	2.44800	1.25050	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.47800	3.44800	0.86256	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.67200	8.70200	0.34594	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.67200	6.70200	0.44964	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.67200	4.70200	0.64212	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.67800	2.70700	1.08290	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
17/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.09800	0.08700	11.22449	0.00000	0.0000	585
17/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.77000	0.78900	2.46753	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.45000	0.42400	5.77778	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12200	0.12600	3.27869	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.33200	1.30200	2.25225	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.32900	2.29800	1.33104	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.32800	3.29800	0.90144	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.11300	0.10100	10.61947	0.00000	0.0000	1,000
17/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.68500	0.70300	2.62774	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.97200	8.00200	0.37632	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.97200	6.00200	0.50234	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.97300	4.00200	0.72993	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.99400	2.02100	1.35406	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.27800	0.25800	7.19424	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.25000	0.26000	4.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.03600	1.00600	2.89575	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.02900	1.99900	1.47856	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.02800	2.99800	0.99075	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.02800	3.99800	0.74479	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.02200	8.05200	0.37397	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.02200	6.05200	0.49817	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.02300	4.05200	0.72086	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.04200	2.06900	1.32223	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.25800	0.23800	7.75194	0.00000	0.0000	1,200
17/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.28000	0.29000	3.57143	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.98800	0.95800	3.03644	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.97900	1.94900	1.51592	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.97800	2.94800	1.00739	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
17/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.97800	3.94800	0.75415	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.27200	8.30200	0.36267	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.27200	6.30200	0.47832	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.27200	4.30200	0.70225	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.28500	2.31300	1.22538	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.17600	0.16000	9.09091	0.00000	0.0000	500
17/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.44800	0.46200	3.12500	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.76000	0.73100	3.81579	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.73000	1.70000	1.73410	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.72800	2.69800	1.09971	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.72800	3.69800	0.80472	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.47200	8.50200	0.35411	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.47200	6.50200	0.46354	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.47200	4.50200	0.67084	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.48100	2.51000	1.16888	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.13100	0.11800	9.92366	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.60300	0.62000	2.81924	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.59400	0.56700	4.54545	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.53100	1.50000	2.02482	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.52900	2.49800	1.22578	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.52800	3.49800	0.85034	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.62200	8.65200	0.34795	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.62200	6.65200	0.45304	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.62200	4.65200	0.64907	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
17/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.62900	2.65800	1.10308	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.10500	0.09400	10.47619	0.00000	0.0000	3,000
17/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.72700	0.74600	2.61348	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.48400	0.45800	5.37190	0.00000	0.0000	1,500
17/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10600	0.11000	3.77358	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.38200	1.35100	2.24313	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.37900	2.34800	1.30307	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.37800	3.34800	0.88810	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.60400	1.63000	1.62095	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.46000	1.48500	1.71233	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.90200	0.92300	2.32816	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.08000	0.07100	11.25000	0.00000	0.0000	500
17/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.03700	1.05900	2.12150	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	3,000
17/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.41200	1.43700	1.77054	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	500
17/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.31700	1.34100	1.82232	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.07400	0.06600	10.81081	0.00000	0.0000	1,000
17/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.94600	0.96800	2.32558	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.20100	0.20900	3.98010	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.32900	0.30700	6.68693	0.00000	0.0000	100
17/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.30300	0.28100	7.26073	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.22500	0.23300	3.55556	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.85700	0.87800	2.45041	0.00000	0.0000	0
17/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	500
17/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.83940	7.80950	0.38141	7.83000	7.7750	23,862
17/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.11100	8.14100	0.36987	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.11200	6.14200	0.49084	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.12900	4.15700	0.67813	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.18200	2.20600	1.09991	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.35500	0.33600	5.35211	0.00000	0.0000	1,000
17/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.46600	0.47700	2.36052	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.95200	0.92500	2.83613	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06300	0.06600	4.76190	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
17/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.89700	1.86700	1.58144	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.89100	2.86100	1.03770	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.89000	3.86000	0.77121	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.20200	0.18900	6.43564	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.91300	0.93000	1.86199	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.16100	8.19100	0.36760	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.16200	6.19200	0.48685	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.17800	4.20600	0.67018	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	300
17/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.22900	2.25400	1.12158	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.91200	0.88500	2.96053	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.84700	1.81800	1.57011	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.84100	2.81100	1.05597	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.84000	3.81000	0.78125	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.21100	8.24100	0.36536	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.21200	6.24200	0.48294	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.22700	4.25500	0.66241	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.06600	0.06000	9.09091	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.27700	2.30100	1.05402	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.32200	0.30400	5.59006	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.53300	0.54500	2.25141	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.87200	0.84500	3.09633	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08300	0.08600	3.61446	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.79800	1.76900	1.61290	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.79100	2.76100	1.07488	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.79000	3.76000	0.79156	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.26100	8.29100	0.36315	0.00000	0.0000	0
17/06/2010	\$ / 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
17/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.26200	6.29200	0.47908	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.27600	4.30400	0.65482	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.32400	2.34900	1.07573	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.30700	0.29000	5.53746	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.56800	0.58100	2.28873	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.83400	0.80700	3.23741	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.74900	1.72000	1.65809	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.74100	2.71100	1.09449	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.74000	3.71000	0.80214	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.33800	0.32000	5.32544	0.00000	0.0000	1,570
17/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.49900	0.51100	2.40481	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.31100	8.34100	0.36097	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.31200	6.34200	0.47529	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.32500	4.35300	0.64740	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.37200	2.39700	1.05396	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.29300	0.27600	5.80205	0.00000	0.0000	4,400
17/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.60400	0.61700	2.15232	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.79700	0.77000	3.38770	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10800	0.11100	2.77778	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.70000	1.67100	1.70588	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.69100	2.66100	1.11483	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.69000	3.66000	0.81301	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.36100	8.39100	0.35881	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.36200	6.39200	0.47155	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.37400	4.40300	0.66301	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.42000	2.44500	1.03306	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.27900	0.26300	5.73477	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.64000	0.65400	2.18750	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
17/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.76000	0.73400	3.42105	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.65200	1.62200	1.81598	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.64100	2.61100	1.13593	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.64000	3.61000	0.82418	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.41100	8.44100	0.35668	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.41200	6.44200	0.46787	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.42400	4.45200	0.63291	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.46700	2.49300	1.05391	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.26600	0.25000	6.01504	0.00000	0.0000	1,000
17/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.67700	0.69100	2.06795	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.72500	0.69900	3.58621	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13600	0.14000	2.94118	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.60300	1.57300	1.87149	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.59100	2.56200	1.11926	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.59000	3.56000	0.83565	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.61100	8.64100	0.34839	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.61200	6.64200	0.45372	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.62100	4.64900	0.60593	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.66000	2.68600	0.97744	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.22100	0.20800	5.88235	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.83200	0.84900	2.04327	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.59600	0.57100	4.19463	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.20700	0.21200	2.41546	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.41000	1.38000	2.12766	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.39200	2.36200	1.25418	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.39000	3.36000	0.88496	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / 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
17/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.56100	8.59100	0.35043	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.56200	6.59200	0.45718	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.57100	4.60000	0.63443	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.61200	2.63700	0.95712	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.23100	0.21700	6.06061	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.79200	0.80800	2.02020	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.62700	0.60200	3.98724	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.18800	0.19300	2.65957	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.45800	1.42800	2.05761	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.44200	2.41200	1.22850	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.44000	3.41000	0.87209	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.19300	0.18100	6.21762	0.00000	0.0000	1,000
17/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.95400	0.97200	1.88679	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.66100	8.69100	0.34638	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.66200	6.69200	0.45032	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.67000	4.69900	0.62099	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.70800	2.73400	0.96012	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.21100	0.19800	6.16114	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.87200	0.88900	1.94954	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.56700	0.54200	4.40917	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.22800	0.23300	2.19298	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.36200	1.33200	2.20264	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.34300	2.31300	1.28041	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.34000	3.31000	0.89820	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.25400	0.23900	5.90551	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.71500	0.73000	2.09790	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.01100	8.04100	0.37449	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.01200	6.04200	0.49900	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.03200	4.05900	0.66964	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
17/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.07700	0.07100	7.79221	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.08800	2.11200	1.14943	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.39200	0.37200	5.10204	0.00000	0.0000	10
17/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40300	0.41300	2.48139	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.03600	1.00800	2.70270	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.99500	1.96600	1.45363	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.99000	2.96100	0.96990	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.98900	3.96000	0.72700	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.06100	8.09100	0.37216	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.06200	6.09200	0.49489	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.08000	4.10800	0.68627	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.13500	2.15900	1.12412	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.37300	0.35400	5.09383	0.00000	0.0000	500
17/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43400	0.44500	2.53456	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.99300	0.96600	2.71903	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.94600	1.91600	1.54162	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.94100	2.91100	1.02006	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.94000	3.91000	0.76142	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.46100	8.49100	0.35457	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.46200	6.49200	0.46425	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.47300	4.50100	0.62598	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.51500	2.54100	1.03380	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.69100	0.66600	3.61795	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15200	0.15700	3.28947	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.55500	1.52500	1.92926	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.54200	2.51200	1.18017	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.54000	3.51000	0.84746	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
17/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.51100	8.54100	0.35249	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.51200	6.54200	0.46069	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.52200	4.55100	0.64131	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.56300	2.58900	1.01444	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.24200	0.22800	5.78512	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.75300	0.76900	2.12483	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.65900	0.63300	3.94537	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.50600	1.47600	1.99203	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.49200	2.46200	1.20385	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.49000	3.46000	0.85960	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.21200	7.24200	0.41597	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.21500	5.24500	0.57526	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.24400	3.27100	0.83231	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.13300	0.12400	6.76692	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.34400	1.36500	1.56250	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.78900	4.76000	0.60555	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.38900	1.41000	1.51188	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.12800	0.11900	7.03125	0.00000	0.0000	500
17/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.75700	1.78000	1.30905	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.11900	0.11100	6.72269	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.48000	1.50200	1.48649	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.80400	1.82700	1.27494	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.41400	0.39100	5.55556	0.00000	0.0000	0
17/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37500	0.38200	1.86667	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.94970	7.92050	0.36731	0.00000	0.0000	650
17/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.48300	0.46100	4.55487	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.53300	0.54100	1.50094	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.46500	0.44300	4.73118	0.00000	0.0000	340
17/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.56500	0.57300	1.41593	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.50200	0.47900	4.58167	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
17/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50200	0.50900	1.39442	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.88400	0.89700	1.47059	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.33400	0.31700	5.08982	0.00000	0.0000	30,000
17/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.65300	2.67600	0.86694	0.00000	0.0000	0
17/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.10300	0.09600	6.79612	0.00000	0.0000	30,000
17/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.06040	8.03140	0.35978	0.00000	0.0000	900
17/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.88900	0.86100	3.14961	0.00000	0.0000	0
17/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27900	0.28000	0.35842	0.00000	0.0000	0
17/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.86000	0.83300	3.13953	0.00000	0.0000	0
17/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30000	0.30200	0.66667	0.00000	0.0000	0
17/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.91800	0.89000	3.05011	0.00000	0.0000	0
17/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25800	0.25900	0.38760	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.44910	11.38920	0.52319	11.36200	11.3455	19,921
17/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08700	0.07600	12.64368	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.43800	1.48700	3.40751	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.34700	1.39400	3.48924	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.09200	0.07900	14.13043	0.00000	0.0000	0
17/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.39300	1.44000	3.37401	0.00000	0.0000	0
17/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.61540	11.55610	0.51053	0.00000	0.0000	12,322
17/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.44600	0.41600	6.72646	0.00000	0.0000	0
17/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.73100	0.76000	3.96717	0.00000	0.0000	0
17/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.69700	0.72600	4.16069	0.00000	0.0000	0
17/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.46200	0.43200	6.49351	0.00000	0.0000	50
17/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.78020	11.72060	0.50593	0.00000	0.0000	500
17/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.69000	0.65800	4.63768	0.00000	0.0000	0
17/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71000	0.73700	3.80282	0.00000	0.0000	0
17/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.67100	0.64000	4.61997	0.00000	0.0000	0
17/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.74100	0.76900	3.77868	0.00000	0.0000	0
17/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.71000	0.67700	4.64789	0.00000	0.0000	0
17/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.68000	0.70600	3.82353	0.00000	0.0000	0
17/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08490	0.08490	0.00000	0.00000	0.0000	10
17/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00472	0.00452	4.23729	0.00000	0.0000	0
17/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00272	0.00252	7.35294	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08630	0.08630	0.00000	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00573	0.00550	4.01396	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00543	0.00520	4.23573	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00295	0.00273	7.45763	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01265	0.01243	1.73913	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01141	0.01132	0.78878	0.00000	0.0000	0
17/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00111	0.00102	8.10811	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.51830	9.51820	0.00105	9.54500	9.5025	18,039
17/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.17000	2.16800	0.09217	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.10900	0.10500	3.66972	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
17/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.79100	0.78700	0.50569	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.05800	1.05500	0.28355	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	2,530
17/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.62400	0.61900	0.80128	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.14200	0.13700	3.52113	0.00000	0.0000	2,000
17/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.46800	0.46300	1.06838	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.18600	0.18100	2.68817	0.00000	0.0000	750
17/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.39400	0.39000	1.01523	0.00000	0.0000	0
17/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.17600	0.17200	2.27273	0.00000	0.0000	1,500
17/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.66410	9.66390	0.00207	0.00000	0.0000	5,911
17/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.53600	10.53600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.53700	8.53600	0.01171	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.53800	6.53800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.55100	4.55000	0.02197	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.60100	2.59800	0.11534	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.12400	0.11900	4.03226	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.66000	1.65500	0.30120	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.26300	0.25500	3.04183	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.79900	0.79100	1.00125	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.67100	0.66500	0.89419	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.20700	0.20100	2.89855	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.49300	1.49200	0.06698	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07200	0.06800	5.55556	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.45800	2.45400	0.16273	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.58600	10.58600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.58600	8.58600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.58800	6.58800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.60100	4.60000	0.02173	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.64900	2.64600	0.11325	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.12000	0.11500	4.16667	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.70600	1.70100	0.29308	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.25200	0.24400	3.17460	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.83800	0.83000	0.95465	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.64000	0.63300	1.09375	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
17/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.22600	0.21900	3.09735	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.44600	1.44400	0.13831	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.28600	11.28600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.28600	9.28600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.28700	7.28700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.29200	5.29200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.32800	3.32500	0.09014	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.36300	2.35900	0.16928	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.43300	1.42700	0.41870	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.32600	0.31800	2.45399	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.61200	0.60400	1.30719	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.84100	0.83700	0.47562	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.12700	0.12300	3.14961	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.18600	11.18600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.18600	9.18600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.18700	7.18700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.19300	5.19200	0.01926	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.23000	3.22700	0.09288	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.26800	2.26500	0.13228	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.15800	0.15200	3.79747	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.34400	1.33800	0.44643	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.35700	0.34800	2.52101	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.54300	0.53400	1.65746	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.91600	0.91300	0.32751	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.10200	0.09900	2.94118	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.33600	10.33600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.33700	8.33700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.33800	6.33800	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
17/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.35600	4.35400	0.04591	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.41000	2.40700	0.12448	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.14200	0.13600	4.22535	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.47800	1.47200	0.40595	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.31200	0.30400	2.56410	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.64800	0.64000	1.23457	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.80500	0.80000	0.62112	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.14100	0.13600	3.54610	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.68400	1.68300	0.05938	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.43600	10.43600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.43700	8.43700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.43800	6.43800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.45300	4.45200	0.02246	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.07000	0.06600	5.71429	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.50600	2.50200	0.15962	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.13300	0.12700	4.51128	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.56900	1.56300	0.38241	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.28600	0.27800	2.79720	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.72200	0.71400	1.10803	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.73600	0.73100	0.67935	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.17200	0.16700	2.90698	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.58800	1.58700	0.06297	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.73600	10.73600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.73600	8.73600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.73800	6.73700	0.01484	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.74800	4.74700	0.02106	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.79300	2.79000	0.10741	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.11000	0.10500	4.54545	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.84600	1.84100	0.27086	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.22300	0.21600	3.13901	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.95900	0.95200	0.72993	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.55200	0.54500	1.26812	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
17/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.28800	0.28100	2.43056	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.30500	1.30300	0.15326	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.88600	10.88600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.88600	8.88600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.88700	6.88700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.89600	4.89500	0.02042	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.93800	2.93600	0.06807	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.10000	0.09600	4.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.98600	1.98200	0.20141	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.19800	0.19100	3.53535	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.08400	1.07700	0.64576	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.47500	0.46700	1.68421	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.36100	0.35300	2.21607	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.16700	1.16500	0.17138	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.18600	10.18600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.18700	8.18700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.18800	6.18800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.20900	4.20800	0.02376	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.82900	1.82900	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.23600	10.23600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.23700	8.23700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.23800	6.23800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.25800	4.25700	0.02349	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.31600	2.31200	0.17271	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.15200	0.14600	3.94737	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.38800	1.38200	0.43228	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.34100	0.33300	2.34604	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.57700	0.56900	1.38648	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
17/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.87800	0.87400	0.45558	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.11400	0.11000	3.50877	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.78100	1.78000	0.05615	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.28600	10.28600	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.28700	8.28700	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.28800	6.28800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.30700	4.30500	0.04644	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.73200	1.73200	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.87800	0.87000	0.91116	0.00000	0.0000	0
17/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.24200	0.23400	3.30579	0.00000	0.0000	60
17/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.80860	9.80900	0.00408	0.00000	0.0000	600
17/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.54500	0.53300	2.20183	0.00000	0.0000	0
17/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.53600	0.52400	2.23881	0.00000	0.0000	0
17/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.52700	0.51500	2.27704	0.00000	0.0000	0
17/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.56800	0.55600	2.11268	0.00000	0.0000	0
17/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.56700	0.55500	2.11640	0.00000	0.0000	0
17/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.50800	0.49600	2.36220	0.00000	0.0000	0
17/06/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.58170	6.57310	0.13067	6.60000	6.5840	9,851
17/06/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	0
17/06/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.41400	0.41000	0.96618	0.00000	0.0000	0
17/06/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.60610	6.59750	0.13018	0.00000	0.0000	8,639
17/06/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.19600	0.18000	8.16327	0.00000	0.0000	0
17/06/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.49000	0.48300	1.42857	0.00000	0.0000	0
17/06/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.52700	0.52100	1.13852	0.00000	0.0000	0
17/06/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.18300	0.16800	8.19672	0.00000	0.0000	200
17/06/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.63010	6.62110	0.13574	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.33700	0.31900	5.34125	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.40700	0.39800	2.21130	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.31900	0.30100	5.64263	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.43900	0.43000	2.05011	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35600	0.33700	5.33708	0.00000	0.0000	0
17/06/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.37600	0.36600	2.65957	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.50680	7.45580	0.67938	0.00000	0.0000	75
17/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.15900	0.13200	16.98113	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.15200	0.17600	15.78947	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.60490	7.55490	0.65747	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.23100	0.20700	10.38961	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.32600	0.35200	7.97546	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.21300	0.19100	10.32864	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
17/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.35800	0.38600	7.82123	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.25000	0.22400	10.40000	0.00000	0.0000	0
17/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.29500	0.31900	8.13559	0.00000	0.0000	0
Future Open Interest										296,473
Option Open Interest										96,375
Total										392,848