



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 25/06/2010

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
25/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.73220	7.75700	0.32074	7.78500	7.7360	204,090
25/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.11800	8.09300	0.30796	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.11800	6.09300	0.40863	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.11800	4.09300	0.60709	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.13000	2.10400	1.22066	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.89500	0.91900	2.68156	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.88300	1.90800	1.32767	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.88200	2.90700	0.86745	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.88200	3.90700	0.64400	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.06800	8.04300	0.30987	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.06800	6.04300	0.41200	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.06800	4.04300	0.61455	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.08100	2.05500	1.24940	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.21200	0.22700	7.07547	0.00000	0.0000	2,000
25/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.28000	0.27000	3.57143	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.94200	0.96600	2.54777	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.93300	1.95800	1.29333	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.93200	2.95700	0.85266	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.93200	3.95700	0.63581	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
25/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.19500	0.20900	7.17949	0.00000	0.0000	509
25/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.31300	0.30200	3.51438	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.16800	8.14300	0.30607	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.16800	6.14300	0.40532	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.16800	4.14300	0.59981	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.17900	2.15300	1.19321	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.17900	0.19200	7.26257	0.00000	0.0000	2,771
25/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.34700	0.33500	3.45821	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.84900	0.87200	2.70907	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.83300	1.85800	1.36388	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.83200	2.85700	0.88277	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.83200	3.85700	0.65240	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.21800	8.19300	0.30421	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.21800	6.19300	0.40206	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.21800	4.19300	0.59270	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.22800	2.20200	1.16697	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.16400	0.17600	7.31707	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.38200	0.36900	3.40314	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.80300	0.82600	2.86426	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.78300	1.80800	1.40213	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.78200	2.80700	0.89863	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.78200	3.80700	0.66103	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.31800	8.29300	0.30055	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.31800	6.29300	0.39569	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.31800	4.29300	0.57897	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
25/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.32600	2.30100	1.07481	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.45600	0.44100	3.28947	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.71300	0.73600	3.22581	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.68400	1.70800	1.42518	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.68200	2.70700	0.93214	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.68200	3.70700	0.67898	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.36800	8.34300	0.29876	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.36800	6.34300	0.39259	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.36800	4.34300	0.57234	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.37500	2.35000	1.05263	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.12700	0.13600	7.08661	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.49500	0.47900	3.23232	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.67000	0.69200	3.28358	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.63400	1.65900	1.52999	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.63200	2.65700	0.94985	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.63200	3.65700	0.68833	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.41800	8.39300	0.29698	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.41800	6.39300	0.38953	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.41800	4.39300	0.56587	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.42500	2.40000	1.03093	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.11700	0.12500	6.83761	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.53500	0.51800	3.17757	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.62800	0.65000	3.50318	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.58400	1.60900	1.57828	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.58200	2.60700	0.96824	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
25/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.58200	3.60700	0.69793	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.56800	8.54300	0.29178	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.56800	6.54300	0.38063	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.56800	4.54300	0.54729	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.57300	2.54800	0.97163	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.50800	0.52900	4.13386	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.43500	1.46000	1.74216	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.43200	2.45700	1.02796	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.43200	3.45700	0.72844	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.51800	8.49300	0.29350	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.51800	6.49300	0.38355	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.51800	4.49300	0.55334	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.52400	2.49800	1.03011	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.09900	0.10600	7.07071	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.61700	0.59900	2.91734	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.54700	0.56800	3.83912	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.48500	1.50900	1.61616	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.48200	2.50700	1.00725	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.48200	3.50700	0.71798	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.66800	8.64300	0.28842	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.66800	6.64300	0.37493	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.66800	4.64300	0.53556	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.67200	2.64700	0.93563	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
25/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.07800	0.08300	6.41026	0.00000	0.0000	585
25/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.74600	0.72600	2.68097	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.43500	0.45600	4.82759	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10300	0.09900	3.88350	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.33600	1.36000	1.79641	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.33200	2.35700	1.07204	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.33200	3.35700	0.75030	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09100	0.09700	6.59341	0.00000	0.0000	1,000
25/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.65900	0.64000	2.88316	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.96800	7.94300	0.31376	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.96800	5.94300	0.41890	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.96800	3.94300	0.63004	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.98300	1.95700	1.31114	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.25600	0.27200	6.25000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.22400	0.21500	4.01786	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.03900	1.06300	2.30991	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.03300	2.05800	1.22971	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.03200	3.05700	0.82454	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.03200	4.05700	0.62004	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.01800	7.99300	0.31180	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.01800	5.99300	0.41542	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.01800	3.99300	0.62220	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.03200	2.00700	1.23031	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.23100	0.24700	6.92641	0.00000	0.0000	1,200
25/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.24900	0.24000	3.61446	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.99000	1.01400	2.42424	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.98300	2.00800	1.26072	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.98200	3.00700	0.83836	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
25/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.98200	4.00700	0.62783	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.26800	8.24300	0.30237	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.26800	6.24300	0.39885	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.26800	4.24300	0.58575	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.27700	2.25200	1.09794	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.15100	0.16100	6.62252	0.00000	0.0000	500
25/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.41900	0.40400	3.57995	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.75800	0.78100	3.03430	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.73400	1.75800	1.38408	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.73200	2.75700	0.91508	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.73200	3.75700	0.66988	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.46800	8.44300	0.29523	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.46800	6.44300	0.38652	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.46800	4.44300	0.55953	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.47400	2.44900	1.01051	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.10700	0.11500	7.47664	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.57500	0.55800	2.95652	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.58700	0.60800	3.57751	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.53400	1.55900	1.62973	0.00000	0.0000	15,000
25/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.53200	2.55700	0.98736	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.53200	3.55700	0.70781	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.61800	8.59300	0.29009	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.61800	6.59300	0.37776	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.61800	4.59300	0.54136	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
25/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.62300	2.59800	0.95311	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.08400	0.09000	7.14286	0.00000	0.0000	3,000
25/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.70200	0.68300	2.70655	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.47100	0.49200	4.45860	0.00000	0.0000	1,500
25/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.38500	1.41000	1.80505	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.38200	2.40700	1.04954	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.38200	3.40700	0.73921	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.59100	1.56600	1.57134	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.44500	1.42000	1.73010	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.88000	0.85800	2.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	500
25/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.01700	0.99500	2.16323	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	3,000
25/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.39700	1.37200	1.78955	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	500
25/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.30100	1.27700	1.84473	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	1,000
25/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.92500	0.90300	2.37838	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17700	0.17000	3.95480	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.30900	0.32700	5.82524	0.00000	0.0000	100
25/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.28100	0.29900	6.40569	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.19900	0.19200	3.51759	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.83400	0.81300	2.51799	0.00000	0.0000	0
25/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	500
25/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.84400	7.86920	0.32126	7.86000	7.8462	32,386
25/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.10600	8.08100	0.30841	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.10700	6.08200	0.40937	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.12000	4.09400	0.63107	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05900	0.05900	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.16500	2.14000	1.15473	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.32400	0.33800	4.32099	0.00000	0.0000	1,000
25/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.43000	0.41900	2.55814	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.94600	0.96700	2.21987	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05200	0.04800	7.69231	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
25/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.90000	1.92500	1.31579	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.89500	2.92000	0.86356	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.89400	3.91900	0.64201	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.17600	0.18300	3.97727	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.88200	0.86400	2.04082	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.15600	8.13100	0.30652	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.15700	6.13200	0.40604	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.16900	4.14400	0.59966	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	300
25/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.21200	2.18800	1.08499	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.90400	0.92500	2.32301	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.85100	1.87600	1.35062	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.84500	2.87000	0.87873	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.84400	3.86900	0.65036	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.20600	8.18100	0.30466	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.20700	6.18200	0.40277	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.21900	4.19300	0.61626	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.26000	2.23600	1.06195	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.29100	0.30400	4.46735	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.49700	0.48500	2.41449	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.86300	0.88400	2.43337	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.80200	1.82600	1.33185	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.79500	2.82000	0.89445	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.79400	3.81900	0.65894	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.25600	8.23100	0.30281	0.00000	0.0000	0
25/06/2010	\$ / 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
25/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.25700	6.23200	0.39955	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.26800	4.24200	0.60918	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.30800	2.28300	1.08319	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.27600	0.28800	4.34783	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.53200	0.51900	2.44361	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.82300	0.84300	2.43013	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.75300	1.77700	1.36908	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.74500	2.77000	0.91075	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.74400	3.76900	0.66774	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.30700	0.32000	4.23453	0.00000	0.0000	1,570
25/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.46300	0.45100	2.59179	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.30600	8.28100	0.30099	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.30700	6.28200	0.39638	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.31700	4.29100	0.60227	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.35600	2.33100	1.06112	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.26200	0.27400	4.58015	0.00000	0.0000	4,400
25/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.56800	0.55500	2.28873	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.78500	0.80400	2.42038	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.70400	1.72800	1.40845	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.69500	2.72100	0.96475	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.69400	3.71900	0.67677	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.35600	8.33100	0.29919	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.35700	6.33200	0.39327	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.36600	4.34100	0.57261	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.40400	2.37900	1.03993	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.24900	0.26000	4.41767	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.60500	0.59100	2.31405	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
25/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.74700	0.76600	2.54351	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.65500	1.67900	1.45015	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.64600	2.67100	0.94482	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.64400	3.66900	0.68606	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.40600	8.38100	0.29741	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.40700	6.38200	0.39020	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.41600	4.39000	0.58877	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.45200	2.42700	1.01958	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.23700	0.24700	4.21941	0.00000	0.0000	1,000
25/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.64300	0.62800	2.33281	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.71000	0.72900	2.67606	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11600	0.11000	5.17241	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.60600	1.63000	1.49440	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.59600	2.62100	0.96302	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.59400	3.61900	0.69560	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.60600	8.58100	0.29050	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.60700	6.58200	0.37839	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.61300	4.58800	0.54195	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.64600	2.62000	0.98262	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.19400	0.20200	4.12371	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.80000	0.78300	2.12500	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.57500	0.59300	3.13043	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18100	0.17400	3.86740	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.41100	1.43500	1.70092	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.39600	2.42100	1.04341	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.39400	3.41900	0.73659	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / 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
25/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.55600	8.53100	0.29219	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.55700	6.53200	0.38127	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.56400	4.53800	0.56968	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.59700	2.57200	0.96265	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.20300	0.21200	4.43350	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.75900	0.74300	2.10804	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.60700	0.62500	2.96540	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16300	0.15600	4.29448	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.46000	1.48300	1.57534	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.44600	2.47100	1.02208	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.44400	3.46900	0.72590	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.16800	0.17500	4.16667	0.00000	0.0000	1,000
25/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.92400	0.90600	1.94805	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.65600	8.63100	0.28882	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.65700	6.63200	0.37554	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.66300	4.63800	0.53614	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.69400	2.66900	0.92799	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.18500	0.19200	3.78378	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.84100	0.82300	2.14031	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.54400	0.56100	3.12500	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.20000	0.19200	4.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.36300	1.38600	1.68745	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.34700	2.37200	1.06519	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.34400	3.36900	0.74761	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.22500	0.23500	4.44444	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.68100	0.66600	2.20264	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.00600	7.98100	0.31227	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.00700	5.98200	0.41618	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.02200	3.99600	0.64644	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
25/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06400	0.06500	1.56250	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.07000	2.04600	1.15942	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.36000	0.37600	4.44444	0.00000	0.0000	10
25/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.36600	0.35700	2.45902	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.03200	1.05300	2.03488	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.99900	2.02400	1.25063	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.99500	3.02000	0.83472	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.99400	4.01900	0.62594	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.05600	8.03100	0.31033	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.05700	6.03200	0.41275	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.07100	4.04500	0.63866	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.11700	2.09300	1.13368	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.34200	0.35600	4.09357	0.00000	0.0000	30,000
25/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.39800	0.38700	2.76382	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.98800	1.01000	2.22672	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.95000	1.97400	1.23077	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.94500	2.97000	0.84890	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.94400	3.96900	0.63387	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.45600	8.43100	0.29565	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.45700	6.43200	0.38718	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.46500	4.44000	0.55991	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.50100	2.47500	1.03958	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.67500	0.69300	2.66667	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.13100	0.12400	5.34351	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.55700	1.58100	1.54143	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.54600	2.57100	0.98193	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.54400	3.56900	0.70542	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
25/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.50600	8.48100	0.29391	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.50700	6.48200	0.38420	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.51400	4.48900	0.55383	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.54900	2.52400	0.98078	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.21400	0.22300	4.20561	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.72000	0.70400	2.22222	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.64000	0.65800	2.81250	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.14600	0.13900	4.79452	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.50800	1.53200	1.59151	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.49600	2.52100	1.00160	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.49400	3.51900	0.71551	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.20600	7.18100	0.34693	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.20900	5.18400	0.47994	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.23200	3.20600	0.80446	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.11300	0.11700	3.53982	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.31900	1.29800	1.59212	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.79400	4.81900	0.52149	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.36400	1.34300	1.53959	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10800	0.11200	3.70370	0.00000	0.0000	500
25/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08000	0.08200	2.50000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.73600	1.71300	1.32488	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10000	0.10300	3.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.45600	1.43400	1.51099	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.78400	1.76000	1.34529	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.38300	0.39900	4.17755	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.33900	0.33000	2.65487	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00000	1.16400	100.00000	0.00000	0.0000	0
25/06/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.13300	100.00000	0.00000	0.0000	30,000
25/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.95370	7.98020	0.33318	0.00000	0.0000	850
25/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.44300	0.46100	4.06321	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.48900	0.48100	1.63599	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.42500	0.44200	4.00000	0.00000	0.0000	340

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
25/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.52100	0.51200	1.72745	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.46200	0.48000	3.89610	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.45800	0.45000	1.74672	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.84400	0.83100	1.54028	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.29800	0.31100	4.36242	0.00000	0.0000	30,000
25/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.63400	2.60900	0.94913	0.00000	0.0000	0
25/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08800	0.08900	1.13636	0.00000	0.0000	30,000
25/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.06500	8.09160	0.32982	0.00000	0.0000	900
25/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.85900	0.88200	2.67753	0.00000	0.0000	0
25/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.24400	0.24000	1.63934	0.00000	0.0000	0
25/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.82800	0.85100	2.77778	0.00000	0.0000	0
25/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.26300	0.25900	1.52091	0.00000	0.0000	0
25/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.89000	0.91300	2.58427	0.00000	0.0000	0
25/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.22500	0.22100	1.77778	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.58420	11.61530	0.26847	11.55700	11.5330	19,221
25/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.29700	1.27400	1.77332	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09000	0.09900	10.00000	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.20600	1.18400	1.82421	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.08500	0.09400	10.58824	0.00000	0.0000	0
25/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.25100	1.22900	1.75859	0.00000	0.0000	0
25/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.75210	11.78350	0.26719	0.00000	0.0000	12,057
25/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.45900	0.47400	3.26797	0.00000	0.0000	0
25/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.60700	0.59100	2.63591	0.00000	0.0000	0
25/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57500	0.55900	2.78261	0.00000	0.0000	0
25/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.47700	0.49200	3.14465	0.00000	0.0000	50
25/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.91640	11.95020	0.28364	0.00000	0.0000	500
25/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.70600	0.72200	2.26629	0.00000	0.0000	0
25/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.59000	0.57200	3.05085	0.00000	0.0000	0
25/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.68400	0.70000	2.33918	0.00000	0.0000	0
25/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61800	0.60000	2.91262	0.00000	0.0000	0
25/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.72800	0.74400	2.19780	0.00000	0.0000	0
25/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.56200	0.54400	3.20285	0.00000	0.0000	0
25/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08670	0.08700	0.34602	0.00000	0.0000	50
25/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00532	0.00563	5.82707	0.00000	0.0000	0
25/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00152	0.00153	0.65789	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08810	0.08840	0.34052	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00608	0.00640	5.26316	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00398	0.00400	0.50251	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00290	0.00311	7.24138	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01080	0.01071	0.83333	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01277	0.01309	2.50587	0.00000	0.0000	0
25/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00067	0.00069	2.98507	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.52240	9.53660	0.14912	9.56250	9.5415	17,729
25/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01400	0.01500	7.14286	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
25/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.15700	2.14300	0.64905	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.76400	0.75600	1.04712	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.03500	1.02400	1.06280	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	2,530
25/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.59400	0.58900	0.84175	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.11600	0.12600	8.62069	0.00000	0.0000	2,000
25/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.43700	0.43400	0.68650	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.15900	0.17100	7.54717	0.00000	0.0000	750
25/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.37300	0.38900	4.28954	0.00000	0.0000	0
25/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.15100	0.15200	0.66225	0.00000	0.0000	1,500
25/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.66740	9.68080	0.13861	0.00000	0.0000	5,937
25/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.53300	10.51900	0.13292	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.53300	8.51900	0.16407	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.53400	6.52000	0.21426	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.54400	4.53100	0.28609	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.58600	2.57400	0.46404	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.63800	1.62700	0.67155	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.23300	0.24000	3.00429	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.76600	0.75900	0.91384	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.64500	0.65800	2.01550	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.17800	0.17700	0.56180	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.49000	1.50300	0.87248	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.44200	2.43000	0.49140	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.58300	10.56900	0.13229	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.58300	8.56900	0.16311	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.58400	6.57000	0.21264	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.59400	4.58000	0.30475	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.63400	2.62200	0.45558	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10200	0.10500	2.94118	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.68500	1.67400	0.65282	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.22200	0.23000	3.60360	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
25/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.80500	0.79900	0.74534	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.61300	0.62600	2.12072	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.19600	0.19500	0.51020	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.44200	1.45500	0.90153	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.28300	11.26900	0.12408	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.28300	9.26900	0.15081	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.28400	7.27000	0.19220	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.28700	5.27400	0.24589	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.31500	3.30200	0.39216	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06300	0.06600	4.76190	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.34600	2.33500	0.46888	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.12500	0.12900	3.20000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.40800	1.39800	0.71023	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.29400	0.30300	3.06122	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.57700	0.57200	0.86655	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.82200	0.83500	1.58151	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.18300	11.16900	0.12519	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.18300	9.16900	0.15246	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.18400	7.17000	0.19488	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.18800	5.17400	0.26985	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.21700	3.20400	0.40410	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.25100	2.24000	0.48867	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.13500	0.14000	3.70370	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.31800	1.30900	0.68285	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.32400	0.33400	3.08642	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.50700	0.50300	0.78895	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.90000	0.91200	1.33333	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.33300	10.31900	0.13549	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.33300	8.31900	0.16801	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
25/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.33400	6.32000	0.22103	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.34800	4.33400	0.32199	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06100	0.06300	3.27869	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.39400	2.38200	0.50125	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.45400	1.44400	0.68776	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.28000	0.28900	3.21429	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.61300	0.60800	0.81566	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.78500	0.79700	1.52866	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.11800	0.11600	1.69492	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.68300	1.69600	0.77243	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.43300	10.41900	0.13419	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.43300	8.41900	0.16601	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.43400	6.42000	0.21759	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.44600	4.43300	0.29240	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.49000	2.47800	0.48193	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.11300	0.11600	2.65487	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.54600	1.53500	0.71151	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.25500	0.26300	3.13725	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.68800	0.68200	0.87209	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.71300	0.72600	1.82328	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.14600	0.14500	0.68493	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.58600	1.60000	0.88272	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.73300	10.71900	0.13044	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.73300	8.71900	0.16031	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.73400	6.72000	0.20790	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.74200	4.72800	0.29523	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.77900	2.76700	0.43181	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09200	0.09500	3.26087	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.82500	1.81400	0.60274	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.19500	0.20100	3.07692	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
25/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.92800	0.92000	0.86207	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.52300	0.53700	2.67686	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.25600	0.25600	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.29900	1.31300	1.07775	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.88300	10.86900	0.12864	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.88300	8.86900	0.15760	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.88400	6.87000	0.20337	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.89000	4.87700	0.26585	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.92500	2.91200	0.44444	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.96700	1.95600	0.55923	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.17200	0.17700	2.90698	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.05500	1.04600	0.85308	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.44300	0.45700	3.16027	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.32600	0.32600	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.15800	1.17300	1.29534	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.18300	10.16900	0.13748	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.18300	8.17000	0.15887	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.18400	6.17100	0.21022	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.20000	4.18700	0.30952	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.83000	1.84300	0.71038	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.23300	10.21900	0.13681	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.23300	8.21900	0.17005	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.23400	6.22000	0.22457	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.24900	4.23600	0.30595	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.29900	2.28700	0.52197	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.13000	0.13400	3.07692	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.36300	1.35300	0.73368	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
25/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.30900	0.31800	2.91262	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.54200	0.53700	0.92251	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.86100	0.87300	1.39373	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.09400	0.09200	2.12766	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.78100	1.79400	0.72993	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.28300	10.26900	0.13615	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.28300	8.26900	0.16902	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.28400	6.27000	0.22279	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.29800	4.28500	0.30247	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.73200	1.74500	0.75058	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.84600	0.83900	0.82742	0.00000	0.0000	0
25/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.21300	0.22000	3.28638	0.00000	0.0000	60
25/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.81080	9.82430	0.13760	0.00000	0.0000	600
25/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.49900	0.51300	2.80561	0.00000	0.0000	0
25/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.48800	0.48900	0.20492	0.00000	0.0000	0
25/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.48100	0.49400	2.70270	0.00000	0.0000	0
25/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.52000	0.52000	0.00000	0.00000	0.0000	0
25/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.52200	0.53500	2.49042	0.00000	0.0000	0
25/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.46100	0.46100	0.00000	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.63600	6.64370	0.11603	6.63850	6.6385	9,445
25/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.34000	0.34200	0.58824	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.66100	6.66810	0.10659	0.00000	0.0000	8,256
25/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.17000	0.18500	8.82353	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.40900	0.41700	1.95599	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.44600	0.45300	1.56951	0.00000	0.0000	0
25/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.15700	0.17100	8.91720	0.00000	0.0000	200
25/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.68390	6.69220	0.12418	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30900	0.32800	6.14887	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.32500	0.33600	3.38462	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29100	0.30900	6.18557	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.35700	0.36700	2.80112	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33200	0.35000	5.42169	0.00000	0.0000	0
25/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.29800	0.30800	3.35570	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.39140	7.44920	0.78199	0.00000	0.0000	75
25/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.10600	0.13100	23.58491	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.21500	0.18200	15.34884	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.49140	7.54930	0.77289	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.16500	0.18500	12.12121	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
25/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.37400	0.33600	10.16043	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.15100	0.16900	11.92053	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.41000	0.37000	9.75610	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.18000	0.20200	12.22222	0.00000	0.0000	0
25/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.33900	0.30300	10.61947	0.00000	0.0000	0

Future Open Interest										312,096
Option Open Interest										170,875
Total										482,971