



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/06/2010

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
30/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.74300	7.75490	0.15369	7.76310	7.7116	209,973
30/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.10700	8.09500	0.14802	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.10700	6.09500	0.19650	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.10700	4.09500	0.29218	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.11800	2.10600	0.56657	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.90600	0.91700	1.21413	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.89400	1.90600	0.63358	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.89300	2.90500	0.41479	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.89300	3.90500	0.30825	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.05700	8.04500	0.14894	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.05700	6.04500	0.19812	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.05700	4.04500	0.29579	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.06900	2.05700	0.57999	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.22600	0.22800	0.88496	0.00000	0.0000	2,000
30/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.28300	0.27300	3.53357	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.95300	0.96400	1.15425	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.94400	1.95600	0.61728	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.94300	2.95500	0.40775	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.94300	3.95500	0.30434	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
30/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.20800	0.20900	0.48077	0.00000	0.0000	509
30/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.31500	0.30400	3.49206	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.15700	8.14500	0.14711	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.15700	6.14500	0.19490	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.15700	4.14500	0.28867	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.16700	2.15500	0.55376	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.19100	0.19200	0.52356	0.00000	0.0000	2,771
30/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.34800	0.33700	3.16092	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.86000	0.87000	1.16279	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.84400	1.85600	0.65076	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.84300	2.85500	0.42209	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.84300	3.85500	0.31226	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.20700	8.19500	0.14622	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.20700	6.19500	0.19333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.20700	4.19500	0.28524	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.21600	2.20400	0.54152	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.17500	0.17600	0.57143	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.38200	0.37100	2.87958	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.81400	0.82400	1.22850	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.79400	1.80600	0.66890	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.79300	2.80500	0.42965	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.79300	3.80500	0.31637	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.30700	8.29500	0.14446	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.30700	6.29500	0.19026	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.30700	4.29500	0.27862	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
30/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.31500	2.30200	0.56156	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.45500	0.44300	2.63736	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.72500	0.73400	1.24138	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.69500	1.70600	0.64897	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.69300	2.70500	0.44560	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.69300	3.70500	0.32494	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.35700	8.34500	0.14359	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.35700	6.34500	0.18877	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.35700	4.34500	0.27542	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.36400	2.35200	0.50761	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.13600	0.13600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.49300	0.48100	2.43408	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.68200	0.69100	1.31965	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.64500	1.65700	0.72948	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.64300	2.65500	0.45403	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.64300	3.65500	0.32940	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.40700	8.39500	0.14274	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.40700	6.39500	0.18730	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.40700	4.39500	0.27229	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.41300	2.40100	0.49731	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.12500	0.12500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.53200	0.52000	2.25564	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.64000	0.64800	1.25000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.59500	1.60700	0.75235	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.59300	2.60500	0.46278	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
30/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.59300	3.60500	0.33398	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.55700	8.54500	0.14024	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.55700	6.54500	0.18301	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.55700	4.54500	0.26333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.56200	2.55000	0.46838	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.52100	0.52800	1.34357	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.44600	1.45700	0.76072	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.44300	2.45500	0.49120	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.44300	3.45500	0.34853	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.50700	8.49500	0.14106	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.50700	6.49500	0.18442	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.50700	4.49500	0.26625	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.51200	2.50000	0.47771	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	55,000
30/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.61300	0.60000	2.12072	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.55900	0.56700	1.43113	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.49600	1.50700	0.73529	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.49300	2.50500	0.48135	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.49300	3.50500	0.34354	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.65700	8.64500	0.13862	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.65700	6.64500	0.18026	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.65700	4.64500	0.25768	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.66100	2.64900	0.45096	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
30/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	585
30/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.74000	0.72700	1.75676	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.44900	0.45500	1.33630	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10600	0.10000	5.66038	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.34600	1.35800	0.89153	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.34300	2.35500	0.51216	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.34300	3.35500	0.35896	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	1,000
30/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.65400	0.64200	1.83486	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.95700	7.94500	0.15081	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.95700	5.94500	0.20144	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.95700	3.94500	0.30326	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.97100	1.95900	0.60883	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.27000	0.27300	1.11111	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.22700	0.21800	3.96476	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.05000	1.06100	1.04762	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.04400	2.05600	0.58708	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.04300	3.05500	0.39435	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.04300	4.05500	0.29681	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.00700	7.99500	0.14987	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.00700	5.99500	0.19977	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.00700	3.99500	0.29948	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.02000	2.00800	0.59406	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.24600	0.24800	0.81301	0.00000	0.0000	1,200
30/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.25300	0.24300	3.95257	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.00100	1.01200	1.09890	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.99400	2.00600	0.60181	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.99300	3.00500	0.40094	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
30/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.99300	4.00500	0.30053	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.25700	8.24500	0.14533	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.25700	6.24500	0.19179	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.25700	4.24500	0.28189	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.26500	2.25300	0.52980	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.16100	0.16200	0.62112	0.00000	0.0000	500
30/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.41800	0.40700	2.63158	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.76900	0.77900	1.30039	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.74400	1.75600	0.68807	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.74300	2.75500	0.43748	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.74300	3.75500	0.32060	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.45700	8.44500	0.14189	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.45700	6.44500	0.18584	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.45700	4.44500	0.26924	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.46300	2.45100	0.48721	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.57200	0.56000	2.09790	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.59900	0.60700	1.33556	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	15,000
30/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.54500	1.55700	0.77670	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.54300	2.55500	0.47188	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.54300	3.55500	0.33870	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.60700	8.59500	0.13942	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.60700	6.59500	0.18163	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.60700	4.59500	0.26047	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
30/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.61100	2.59900	0.45959	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	3,000
30/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.69700	0.68400	1.86514	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.48400	0.49100	1.44628	0.00000	0.0000	1,500
30/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.09100	0.08600	5.49451	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.39600	1.40800	0.85960	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.39300	2.40500	0.50146	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.39300	3.40500	0.35367	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.57900	1.56700	0.75997	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.43400	1.42200	0.83682	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.87200	0.85900	1.49083	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	500
30/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.00900	0.99600	1.28840	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	3,000
30/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.38600	1.37300	0.93795	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	500
30/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.29000	1.27800	0.93023	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	1,000
30/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.91700	0.90400	1.41767	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.18000	0.17200	4.44444	0.00000	0.0000	100
30/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.32300	0.32700	1.23839	0.00000	0.0000	100
30/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.29600	0.29900	1.01351	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.20300	0.19400	4.43350	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.82700	0.81500	1.45103	0.00000	0.0000	0
30/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	500
30/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.85490	7.86670	0.15022	7.87900	7.8421	29,581
30/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.09500	8.08300	0.14824	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.09600	6.08400	0.19685	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.10900	4.09700	0.29204	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.15600	2.14400	0.55659	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.34100	0.34600	1.46628	0.00000	0.0000	1,000
30/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.43600	0.42900	1.60550	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.95900	0.96800	0.93848	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05400	0.05100	5.55556	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
30/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.91100	1.92300	0.62794	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.90600	2.91800	0.41294	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.90500	3.91700	0.30730	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.88200	0.87200	1.13379	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.14500	8.13300	0.14733	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.14600	6.13400	0.19525	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.15800	4.14600	0.28860	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05800	0.05900	1.72414	0.00000	0.0000	300
30/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.20300	2.19200	0.49932	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.91700	0.92700	1.09051	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.86200	1.87300	0.59076	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.85600	2.86800	0.42017	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.85500	3.86700	0.31128	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.19500	8.18300	0.14643	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.19600	6.18400	0.19367	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.20700	4.19500	0.28524	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.25100	2.23900	0.53310	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.30800	0.31200	1.29870	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.50300	0.49500	1.59046	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.87700	0.88600	1.02623	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.81300	1.82400	0.60673	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.80600	2.81800	0.42766	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.80500	3.81700	0.31537	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.24500	8.23300	0.14554	0.00000	0.0000	0
30/06/2010	\$ / 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
30/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.24600	6.23400	0.19212	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.25700	4.24400	0.30538	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.29900	2.28700	0.52197	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.29200	0.29600	1.36986	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.53700	0.52900	1.48976	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.83700	0.84600	1.07527	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.76400	1.77500	0.62358	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.75600	2.76800	0.43541	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.75500	3.76700	0.31957	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.32400	0.32800	1.23457	0.00000	0.0000	1,570
30/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.46900	0.46100	1.70576	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.29500	8.28300	0.14467	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.29600	6.28400	0.19060	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.30600	4.29400	0.27868	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.34600	2.33500	0.46888	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.27800	0.28100	1.07914	0.00000	0.0000	4,400
30/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.57300	0.56400	1.57068	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.79900	0.80700	1.00125	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.71400	1.72600	0.70012	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.70600	2.71800	0.44346	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.70500	3.71700	0.32389	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.34500	8.33300	0.14380	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.34600	6.33400	0.18910	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.35500	4.34300	0.27555	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.39400	2.38300	0.45948	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.26400	0.26700	1.13636	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.60900	0.60000	1.47783	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
30/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.76200	0.77000	1.04987	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.66600	1.67700	0.66026	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.65700	2.66800	0.41400	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.65500	3.66700	0.32832	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.39500	8.38300	0.14294	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.39600	6.38400	0.18762	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.40500	4.39200	0.29512	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.44200	2.43100	0.45045	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.25100	0.25400	1.19522	0.00000	0.0000	1,000
30/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.64600	0.63700	1.39319	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.72500	0.73300	1.10345	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12000	0.11600	3.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.61700	1.62800	0.68027	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.60700	2.61800	0.42194	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.60500	3.61700	0.33287	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.59500	8.58300	0.13962	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.59600	6.58400	0.18193	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.60200	4.59000	0.26076	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.63600	2.62400	0.45524	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.20600	0.20800	0.97087	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.80100	0.79100	1.24844	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.59100	0.59800	1.18443	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18600	0.18100	2.68817	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.42300	1.43400	0.77301	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.40700	2.41900	0.49855	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.40500	3.41700	0.35242	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / 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
30/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.54500	8.53300	0.14043	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.54600	6.53400	0.18332	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.55300	4.54100	0.26356	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.58700	2.57500	0.46386	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.21600	0.21900	1.38889	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.76100	0.75200	1.18265	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.62300	0.63000	1.12360	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16800	0.16300	2.97619	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.47100	1.48200	0.74779	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.45700	2.46900	0.48840	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.45500	3.46700	0.34732	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.17800	0.18000	1.12360	0.00000	0.0000	1,000
30/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.92300	0.91300	1.08342	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.64500	8.63300	0.13881	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.64600	6.63400	0.18056	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.65200	4.64000	0.25795	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.68400	2.67200	0.44709	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.19600	0.19800	1.02041	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.84100	0.83100	1.18906	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.56100	0.56700	1.06952	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.20600	0.20000	2.91262	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.37500	1.38500	0.72727	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.35800	2.36900	0.46650	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.35500	3.36700	0.35768	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.23900	0.24200	1.25523	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.68400	0.67500	1.31579	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.99500	7.98300	0.15009	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.99600	5.98400	0.20013	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.01100	3.99900	0.29918	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
30/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06600	0.06700	1.51515	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.06100	2.05000	0.53372	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.37900	0.38400	1.31926	0.00000	0.0000	10
30/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.37400	0.36700	1.87166	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.04400	1.05400	0.95785	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.01000	2.02200	0.59701	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.00600	3.01700	0.36593	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.00500	4.01700	0.29963	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.04500	8.03300	0.14916	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.04600	6.03400	0.19848	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.06000	4.04800	0.29557	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06300	0.06400	1.58730	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.10800	2.09700	0.52182	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.36000	0.36400	1.11111	0.00000	0.0000	30,000
30/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.40500	0.39700	1.97531	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.00100	1.01100	0.99900	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.96100	1.97200	0.56094	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.95600	2.96800	0.40595	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.95500	3.96700	0.30341	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.44500	8.43300	0.14210	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.44600	6.43400	0.18616	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.45400	4.44200	0.26942	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.49100	2.47900	0.48173	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.69000	0.69800	1.15942	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.13500	0.13100	2.96296	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.56800	1.57900	0.70153	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.55700	2.56900	0.46930	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.55500	3.56700	0.33755	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
30/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.49500	8.48300	0.14126	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.49600	6.48400	0.18473	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.50300	4.49100	0.26649	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.53900	2.52700	0.47263	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.22700	0.23000	1.32159	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.72200	0.71300	1.24654	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.65600	0.66300	1.06707	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15100	0.14600	3.31126	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.51900	1.53000	0.72416	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.50700	2.51900	0.47866	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.50500	3.51700	0.34237	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.19500	7.18300	0.16678	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.19800	5.18600	0.23086	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.22100	3.20900	0.37256	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.12000	0.12100	0.83333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.31500	1.30400	0.83650	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.80500	4.81700	0.24974	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.36000	1.34900	0.80882	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.11500	0.11600	0.86957	0.00000	0.0000	500
30/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08400	0.08500	1.19048	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.72900	1.71800	0.63621	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10600	0.10700	0.94340	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.45100	1.44000	0.75810	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.08100	0.08200	1.23457	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.77600	1.76500	0.61937	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.40200	0.40700	1.24378	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.34700	0.34000	2.01729	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.18100	1.17000	0.93141	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.13600	0.13700	0.73529	0.00000	0.0000	30,000
30/06/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.24800	0.24200	2.41935	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.50300	0.50900	1.19284	0.00000	0.0000	15,000
30/06/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.09300	1.08300	0.91491	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.14800	0.15000	1.35135	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
30/06/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.45000	0.45600	1.33333	0.00000	0.0000	0
30/06/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.29500	0.28900	2.03390	0.00000	0.0000	500
30/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.96620	7.97790	0.14687	0.00000	0.0000	850
30/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.46700	0.47200	1.07066	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.50100	0.49400	1.39721	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.44900	0.45400	1.11359	0.00000	0.0000	340
30/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.53300	0.52600	1.31332	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.48600	0.49200	1.23457	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.47000	0.46400	1.27660	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.85100	0.84300	0.94007	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.31700	0.32100	1.26183	0.00000	0.0000	30,000
30/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.62600	2.61500	0.41889	0.00000	0.0000	0
30/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	30,000
30/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.07730	8.08930	0.14856	0.00000	0.0000	900
30/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.88300	0.89000	0.79275	0.00000	0.0000	0
30/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.25600	0.25100	1.95313	0.00000	0.0000	0
30/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.85300	0.86100	0.93787	0.00000	0.0000	0
30/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.27600	0.27200	1.44928	0.00000	0.0000	0
30/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.91300	0.92100	0.87623	0.00000	0.0000	0
30/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23600	0.23200	1.69492	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.65440	11.59450	0.51397	11.67000	11.5670	19,148
30/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.23000	1.29300	5.12195	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.14000	1.20300	5.52632	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.08900	0.09200	3.37079	0.00000	0.0000	0
30/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.18500	1.24800	5.31646	0.00000	0.0000	0
30/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.82250	11.76100	0.52019	11.83500	11.8350	12,394
30/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.48200	0.47900	0.62241	0.00000	0.0000	0
30/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.56000	0.61800	10.35714	0.00000	0.0000	0
30/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.52900	0.58700	10.96408	0.00000	0.0000	0
30/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.50100	0.49800	0.59880	0.00000	0.0000	50
30/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.98950	11.92630	0.52713	0.00000	0.0000	500
30/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.73800	0.72900	1.21951	0.00000	0.0000	0
30/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.54900	0.60300	9.83607	0.00000	0.0000	0
30/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.71500	0.70700	1.11888	0.00000	0.0000	0
30/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.57600	0.63100	9.54861	0.00000	0.0000	0
30/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.76100	0.75200	1.18265	0.00000	0.0000	0
30/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52200	0.57600	10.34483	0.00000	0.0000	0
30/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08760	0.08780	0.22831	0.00000	0.0000	222
30/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00598	0.00613	2.50836	0.00000	0.0000	0
30/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00128	0.00123	3.90625	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08900	0.08920	0.22472	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00667	0.00682	2.24888	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00367	0.00362	1.36240	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
30/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00322	0.00331	2.79503	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01022	0.01011	1.07632	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01362	0.01380	1.32159	0.00000	0.0000	0
30/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00062	0.00060	3.22581	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.43230	9.51400	0.86617	9.47300	9.4600	21,508
30/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.24400	2.16400	3.56506	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.07600	0.08900	17.10526	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.84400	0.77500	8.17536	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.11800	1.04300	6.70841	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	2,530
30/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.67100	0.60600	9.68703	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10300	0.12000	16.50485	0.00000	0.0000	2,000
30/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.50900	0.45100	11.39489	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.14100	0.16500	17.02128	0.00000	0.0000	750
30/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.32500	0.37600	15.69231	0.00000	0.0000	0
30/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.19300	0.16200	16.06218	0.00000	0.0000	1,500
30/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.57460	9.65610	0.85121	0.00000	0.0000	6,036
30/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.62500	10.54400	0.76235	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.62500	8.54400	0.93913	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.62600	6.54500	1.22246	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.63600	4.55600	1.72563	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.67600	2.59900	2.87743	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10100	0.10900	7.92079	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.72600	1.65300	4.22943	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.21900	0.24100	10.04566	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.84400	0.78500	6.99052	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.59500	0.65300	9.74790	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.22000	0.19700	10.45455	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.40400	1.48300	5.62678	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05600	0.06100	8.92857	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.53100	2.45500	3.00277	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.67500	10.59400	0.75878	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.67500	8.59400	0.93372	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.67600	6.59500	1.21330	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01000	0.01200	20.00000	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
30/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.68500	4.60600	1.68623	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.72400	2.64700	2.82673	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.77200	1.69900	4.11964	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.21000	0.23000	9.52381	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.88500	0.82400	6.89266	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.56400	0.62100	10.10638	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.23900	0.21500	10.04184	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.35700	1.43600	5.82167	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.37500	11.29400	0.71209	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.37500	9.29400	0.86400	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.37600	7.29500	1.09816	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.37900	5.29900	1.48727	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.40700	3.32800	2.31876	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.43500	2.35900	3.12115	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.49500	1.42400	4.74916	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.27500	0.30300	10.18182	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.65000	0.59700	8.15385	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.76200	0.82700	8.53018	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.13700	0.12100	11.67883	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.27500	11.19400	0.71840	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.27500	9.19400	0.87332	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.27600	7.19500	1.11325	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.28000	5.19900	1.53409	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.30900	3.23000	2.38743	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.34000	2.26400	3.24786	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.12900	0.14000	8.52713	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.40400	1.33400	4.98575	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.30200	0.33300	10.26490	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.57700	0.52700	8.66551	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
30/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.83600	0.90300	8.01435	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.42500	10.34400	0.77698	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.42500	8.34400	0.96142	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.42600	6.34500	1.26050	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.43900	4.36000	1.77968	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05800	0.06300	8.62069	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.48300	2.40700	3.06081	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.54000	1.46900	4.61039	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.26300	0.28900	9.88593	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.68800	0.63300	7.99419	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.72700	0.79000	8.66575	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.15200	0.13400	11.84211	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.59500	1.67500	5.01567	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.52500	10.44400	0.76960	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.52500	8.44400	0.95015	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.52600	6.44500	1.24119	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.53700	4.45800	1.74124	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05400	0.05900	9.25926	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.57900	2.50300	2.94688	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.10800	0.11700	8.33333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.63300	1.56100	4.40906	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.24000	0.26400	10.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.76500	0.70800	7.45098	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.65900	0.71900	9.10470	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.49900	1.57800	5.27018	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.82500	10.74400	0.74827	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.82500	8.74400	0.91785	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.82600	6.74500	1.18664	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00800	0.01000	25.00000	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
30/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.83300	4.75400	1.63460	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.86900	2.79200	2.68386	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.08900	0.09500	6.74157	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.91400	1.83900	3.91850	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.18400	0.20200	9.78261	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.00900	0.94600	6.24381	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.48000	0.53200	10.83333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.30500	0.27600	9.50820	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.21600	1.29500	6.49671	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.97500	10.89400	0.73804	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.97500	8.89400	0.90251	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.97600	6.89500	1.16112	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.98200	4.90200	1.60578	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.01500	2.93800	2.55390	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.05600	1.98100	3.64786	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.16300	0.17800	9.20245	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.13800	1.07200	5.79965	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.40400	0.45200	11.88119	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37900	0.34600	8.70712	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.07900	1.15700	7.22892	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.27500	10.19400	0.78832	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.27500	8.19500	0.96677	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.27600	6.19600	1.27470	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.29100	4.21300	1.81776	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.74000	1.82000	4.59770	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.32500	10.24400	0.78450	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.32500	8.24500	0.96096	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.32600	6.24600	1.26462	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
30/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.34000	4.26200	1.79724	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06200	0.06800	9.67742	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.38700	2.31200	3.14202	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.44900	1.37900	4.83092	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.28800	0.31800	10.41667	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.61300	0.56200	8.31974	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.79900	0.86500	8.26033	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.12400	0.10900	12.09677	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.69200	1.77200	4.72813	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.37500	10.29400	0.78072	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.37500	8.29400	0.96716	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.37600	6.29500	1.27039	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.39000	4.31100	1.79954	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.64300	1.72300	4.86914	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.92600	0.86400	6.69546	0.00000	0.0000	0
30/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.20100	0.22000	9.45274	0.00000	0.0000	60
30/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.71660	9.79730	0.83054	0.00000	0.0000	600
30/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.47300	0.50800	7.39958	0.00000	0.0000	0
30/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.55600	0.51100	8.09353	0.00000	0.0000	0
30/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.45600	0.49000	7.45614	0.00000	0.0000	0
30/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.58900	0.54300	7.80985	0.00000	0.0000	0
30/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.49100	0.53000	7.94297	0.00000	0.0000	0
30/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.52400	0.48300	7.82443	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.54850	6.50090	0.72688	6.54050	6.4970	9,472
30/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.40600	0.44500	9.60591	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.57360	6.52660	0.71498	0.00000	0.0000	8,156
30/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14100	0.12900	8.51064	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.46700	0.50200	7.49465	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.50600	0.54200	7.11462	0.00000	0.0000	0
30/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13000	0.11900	8.46154	0.00000	0.0000	200
30/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.59870	6.55070	0.72742	6.59000	6.5900	106
30/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.28600	0.26800	6.29371	0.00000	0.0000	0
30/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.38700	0.41700	7.75194	0.00000	0.0000	0
30/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.26900	0.25200	6.31970	0.00000	0.0000	0
30/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.42000	0.45100	7.38095	0.00000	0.0000	0
30/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30400	0.28400	6.57895	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
30/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.35500	0.38300	7.88732	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.36660	7.29700	0.94480	0.00000	0.0000	75
30/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.10200	0.07700	24.50980	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.23500	0.28000	19.14894	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.46700	7.39620	0.94817	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.16500	0.13100	20.60606	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.39800	0.43500	9.29648	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.15100	0.11900	21.19205	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.43400	0.47300	8.98618	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.18000	0.14400	20.00000	0.00000	0.0000	0
30/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.36300	0.39800	9.64187	0.00000	0.0000	0
Future Open Interest										319,521
Option Open Interest										256,475
Total										575,996