



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/06/2010

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
15/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.75490	7.72840	0.34172	7.80850	7.7400	188,644
15/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.09500	8.12200	0.33354	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.09500	6.12200	0.44299	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.09600	4.12200	0.63477	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.11800	2.13900	0.99150	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.92500	0.89500	3.24324	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.90700	1.88000	1.41584	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.90500	2.87800	0.92943	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.90500	3.87800	0.69142	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.04500	8.07200	0.33561	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.04500	6.07200	0.44665	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.04600	4.07300	0.66733	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.07000	2.09100	1.01449	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.26300	0.23900	9.12548	0.00000	0.0000	2,000
15/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.30800	0.31100	0.97403	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.97100	0.94100	3.08960	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.95600	1.93000	1.32924	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.95500	2.92800	0.91371	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.95500	3.92800	0.68268	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
15/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.24400	0.22100	9.42623	0.00000	0.0000	509
15/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.33900	0.34300	1.17994	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.14500	8.17200	0.33149	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.14500	6.17200	0.43938	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.14600	4.17200	0.62711	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.16700	2.18800	0.96908	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.22800	0.20500	10.08772	0.00000	0.0000	2,771
15/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.37300	0.37700	1.07239	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.87900	0.84900	3.41297	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.85700	1.83000	1.45396	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.85500	2.82800	0.94571	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.85500	3.82800	0.70039	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.19500	8.22200	0.32947	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.19500	6.22200	0.43584	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.19600	4.22200	0.61964	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.21500	2.23600	0.94808	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.21200	0.19000	10.37736	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.40700	0.41200	1.22850	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.83400	0.80400	3.59712	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.80700	1.78000	1.49419	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.80500	2.77800	0.96257	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.80500	3.77800	0.70959	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.29500	8.32200	0.32550	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.29500	6.32200	0.42891	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.29600	4.32200	0.60521	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
15/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.31200	2.33400	0.95156	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.47900	0.48500	1.25261	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.74800	0.71700	4.14439	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.70800	1.68000	1.63934	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.70500	2.67800	0.99815	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.70500	3.67800	0.72874	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.34500	8.37200	0.32355	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.34500	6.37200	0.42553	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.34600	4.37200	0.59825	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.36000	2.38300	0.97458	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.17100	0.15100	11.69591	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.51600	0.52300	1.35659	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.70600	0.67500	4.39093	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.65800	1.63000	1.68878	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.65500	2.62800	1.01695	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.65500	3.62800	0.73871	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.39500	8.42200	0.32162	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.39500	6.42200	0.42220	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.39600	4.42200	0.59145	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.40900	2.43200	0.95475	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.16000	0.14100	11.87500	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.55500	0.56300	1.44144	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.66500	0.63400	4.66165	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.60800	1.58100	1.67910	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.60500	2.57900	0.99808	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
15/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.60500	3.57800	0.74896	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.54500	8.57200	0.31597	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.54500	6.57200	0.41253	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.54500	4.57200	0.59406	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.55600	2.58000	0.93897	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.55100	0.51900	5.80762	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.45900	1.43200	1.85058	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.45500	2.42900	1.05906	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.45500	3.42800	0.78148	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.49500	8.52200	0.31783	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.49500	6.52200	0.41570	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.49500	4.52200	0.60067	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.50700	2.53000	0.91743	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.13900	0.12100	12.94964	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.63400	0.64300	1.41956	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.58800	0.55600	5.44218	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.50900	1.48100	1.85553	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.50500	2.47900	1.03792	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.50500	3.47800	0.77033	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.64500	8.67200	0.31232	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.64500	6.67200	0.40632	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.64500	4.67200	0.58127	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.65400	2.67800	0.90430	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
15/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.11400	0.09800	14.03509	0.00000	0.0000	585
15/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.75900	0.77000	1.44928	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.48100	0.45000	6.44491	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12600	0.12200	3.17460	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.36100	1.33200	2.13079	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.35500	2.32900	1.10403	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.35500	3.32800	0.80477	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.13000	0.11300	13.07692	0.00000	0.0000	1,000
15/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.67500	0.68500	1.48148	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.94500	7.97200	0.33984	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.94500	5.97200	0.45416	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.94600	3.97300	0.68424	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.97400	1.99400	1.01317	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.30600	0.27800	9.15033	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.25100	0.25000	0.39841	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.06600	1.03600	2.81426	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.05600	2.02900	1.31323	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.05500	3.02800	0.88380	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.05500	4.02800	0.66584	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.99500	8.02200	0.33771	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.99500	6.02200	0.45038	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.99600	4.02300	0.67568	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.02800	0.02000	28.57143	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.02300	2.04200	0.93920	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.28200	0.25800	8.51064	0.00000	0.0000	1,200
15/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.27700	0.28000	1.08303	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.01700	0.98800	2.85152	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.00600	1.97900	1.34596	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.00500	2.97800	0.89850	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
15/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.00500	3.97800	0.67416	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.24500	8.27200	0.32747	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.24500	6.27200	0.43235	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.24600	4.27200	0.61234	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.26300	2.28500	0.97216	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.19700	0.17600	10.65990	0.00000	0.0000	500
15/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.44200	0.44800	1.35747	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.79100	0.76000	3.91909	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.75700	1.73000	1.53671	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.75500	2.72800	0.98004	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.75500	3.72800	0.71904	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.44500	8.47200	0.31972	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.44500	6.47200	0.41893	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.44500	4.47200	0.60742	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.45800	2.48100	0.93572	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.14900	0.13100	12.08054	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.59400	0.60300	1.51515	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.62600	0.59400	5.11182	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.55900	1.53100	1.79602	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.55500	2.52900	1.01761	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.55500	3.52800	0.75949	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.59500	8.62200	0.31414	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.59500	6.62200	0.40940	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.59500	4.62200	0.58760	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
15/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.60500	2.62900	0.92131	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.12200	0.10500	13.93443	0.00000	0.0000	3,000
15/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.71700	0.72700	1.39470	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.51500	0.48400	6.01942	0.00000	0.0000	1,500
15/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.11000	0.10600	3.63636	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.41000	1.38200	1.98582	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.40500	2.37900	1.08108	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.40500	3.37800	0.79295	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.58600	1.60400	1.13493	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.44200	1.46000	1.24827	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.88900	0.90200	1.46232	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.09400	0.08000	14.89362	0.00000	0.0000	500
15/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.02300	1.03700	1.36852	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.07800	0.06500	16.66667	0.00000	0.0000	3,000
15/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.05000	0.04000	20.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.39500	1.41200	1.21864	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	500
15/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.30100	1.31700	1.22982	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.08800	0.07400	15.90909	0.00000	0.0000	1,000
15/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.93300	0.94600	1.39335	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.20400	0.20100	1.47059	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.35900	0.32900	8.35655	0.00000	0.0000	100
15/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.33200	0.30300	8.73494	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.22700	0.22500	0.88106	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.84500	0.85700	1.42012	0.00000	0.0000	0
15/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.10000	0.08500	15.00000	0.00000	0.0000	500
15/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.86610	7.83940	0.33943	7.92050	7.8600	23,207
15/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.08500	8.11100	0.32158	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.08900	6.11200	0.37773	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.10800	4.12900	0.51120	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.16500	2.18200	0.78522	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.38000	0.35500	6.57895	0.00000	0.0000	1,000
15/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.46400	0.46600	0.43103	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.98400	0.95200	3.25203	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06800	0.06300	7.35294	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
15/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.92400	1.89700	1.40333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.91800	2.89100	0.92529	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.91600	3.89000	0.66394	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.22100	0.20200	8.59729	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.90500	0.91300	0.88398	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.13500	8.16100	0.31961	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.13900	6.16200	0.37465	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.15700	4.17800	0.50517	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	300
15/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.21200	2.22900	0.76854	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.94400	0.91200	3.38983	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.87500	1.84700	1.49333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.86800	2.84100	0.94142	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.86600	3.84000	0.67253	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.18400	8.21100	0.32991	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.18900	6.21200	0.37163	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.20600	4.22700	0.49929	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.26000	2.27700	0.75221	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.34600	0.32200	6.93642	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.53000	0.53300	0.56604	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.90400	0.87200	3.53982	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.82600	1.79800	1.53341	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.81800	2.79100	0.95813	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.81600	3.79000	0.68134	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.23400	8.26100	0.32791	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00500	0.00100	80.00000	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
15/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.23900	6.26200	0.36865	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.25600	4.27600	0.46992	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07300	0.06300	13.69863	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.30700	2.32400	0.73689	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.33000	0.30700	6.96970	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.56400	0.56800	0.70922	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.86600	0.83400	3.69515	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10000	0.09500	5.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.77700	1.74900	1.57569	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.76800	2.74100	0.97543	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.76600	3.74000	0.69039	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.36300	0.33800	6.88705	0.00000	0.0000	1,570
15/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.49700	0.49900	0.40241	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.28400	8.31100	0.32593	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.28800	6.31200	0.38168	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.30500	4.32500	0.46458	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.35500	2.37200	0.72187	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.31600	0.29300	7.27848	0.00000	0.0000	4,400
15/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.60000	0.60400	0.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.82900	0.79700	3.86007	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.11300	0.10800	4.42478	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.72900	1.70000	1.67727	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.71800	2.69100	0.99338	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.71600	3.69000	0.69968	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.33400	8.36100	0.32397	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.33800	6.36200	0.37867	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.35400	4.37400	0.45935	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.40200	2.42000	0.74938	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.30200	0.27900	7.61589	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.63600	0.64000	0.62893	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
15/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.79200	0.76000	4.04040	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12600	0.12100	3.96825	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.68000	1.65200	1.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.66800	2.64100	1.01199	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.66600	3.64000	0.70922	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.38400	8.41100	0.32204	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.38800	6.41200	0.37570	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.40300	4.42400	0.47695	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.06600	0.05600	15.15152	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.45000	2.46700	0.69388	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.28800	0.26600	7.63889	0.00000	0.0000	1,000
15/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.67200	0.67700	0.74405	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.75700	0.72500	4.22721	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.14100	0.13600	3.54610	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.63200	1.60300	1.77696	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.61900	2.59100	1.06911	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.61600	3.59000	0.71903	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.58400	8.61100	0.31454	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.58700	6.61200	0.37954	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.60100	4.62100	0.43469	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.64200	2.66000	0.68130	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.24100	0.22100	8.29876	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.82500	0.83200	0.84848	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.62700	0.59600	4.94418	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.21100	0.20700	1.89573	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.43900	1.41000	2.01529	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.42000	2.39200	1.15702	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.41700	3.39000	0.79017	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / 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
15/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.53400	8.56100	0.31638	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.53700	6.56200	0.38244	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.55100	4.57100	0.43946	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.59300	2.61200	0.73274	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.25200	0.23100	8.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.78600	0.79200	0.76336	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.65800	0.62700	4.71125	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.48700	1.45800	1.95024	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.46900	2.44200	1.09356	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.46700	3.44000	0.77877	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.21200	0.19300	8.96226	0.00000	0.0000	1,000
15/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.94600	0.95400	0.84567	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.63400	8.66100	0.31272	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.63700	6.66200	0.37668	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.65000	4.67000	0.43011	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.69000	2.70800	0.66914	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.23100	0.21100	8.65801	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.86500	0.87200	0.80925	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.59700	0.56700	5.02513	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.23100	0.22800	1.29870	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.39200	1.36200	2.15517	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.37000	2.34300	1.13924	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.36700	3.34000	0.80190	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.27500	0.25400	7.63636	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.70900	0.71500	0.84626	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.98500	8.01100	0.32561	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00600	0.00100	83.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.99000	6.01200	0.36728	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.01000	4.03200	0.54863	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
15/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.07200	2.08800	0.77220	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.41800	0.39200	6.22010	0.00000	0.0000	10
15/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40200	0.40300	0.24876	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.06700	1.03600	2.90534	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.02300	1.99500	1.38408	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.01700	2.99000	0.89493	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.01600	3.98900	0.67231	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.03500	8.06100	0.32358	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00600	0.00100	83.33333	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.04000	6.06200	0.36424	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.05900	4.08000	0.51737	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.08400	0.07400	11.90476	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.11800	2.13500	0.80264	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.39800	0.37300	6.28141	0.00000	0.0000	500
15/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43200	0.43400	0.46296	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.02500	0.99300	3.12195	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.97300	1.94600	1.36847	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.96700	2.94100	0.87631	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.96600	3.94000	0.65557	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.43400	8.46100	0.32013	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.43800	6.46200	0.37279	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.45300	4.47300	0.44914	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.06400	0.05400	15.62500	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.49800	2.51500	0.68054	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.72300	0.69100	4.42600	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.15700	0.15200	3.18471	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.58300	1.55500	1.76879	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.56900	2.54200	1.05099	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.56700	3.54000	0.75694	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
15/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.48400	8.51100	0.31825	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.48700	6.51200	0.38539	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.50200	4.52200	0.44425	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.54500	2.56300	0.70727	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.26300	0.24200	7.98479	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.74700	0.75300	0.80321	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.69000	0.65900	4.49275	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17400	0.17000	2.29885	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.53500	1.50600	1.88925	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.51900	2.49200	1.07185	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.51700	3.49000	0.76770	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.18600	7.21200	0.36181	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.19500	5.21500	0.38499	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.22400	3.24400	0.62035	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.14800	0.13300	10.13514	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.33200	1.34400	0.90090	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.81600	4.78900	0.56063	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.37700	1.38900	0.87146	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.14300	0.12800	10.48951	0.00000	0.0000	500
15/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.10800	0.09600	11.11111	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.74200	1.75700	0.86108	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.46700	1.48000	0.88616	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.10500	0.09300	11.42857	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.78900	1.80400	0.83846	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.44000	0.41400	5.90909	0.00000	0.0000	0
15/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37400	0.37500	0.26738	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.97710	7.94970	0.34348	0.00000	0.0000	650
15/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.50600	0.48300	4.54545	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.52900	0.53300	0.75614	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.48800	0.46500	4.71311	0.00000	0.0000	340
15/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.56100	0.56500	0.71301	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.52500	0.50200	4.38095	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
15/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.49800	0.50200	0.80321	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.87800	0.88400	0.68337	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.35500	0.33400	5.91549	0.00000	0.0000	30,000
15/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.63800	2.65300	0.56861	0.00000	0.0000	0
15/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.11500	0.10300	10.43478	0.00000	0.0000	30,000
15/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.08940	8.06040	0.35849	0.00000	0.0000	900
15/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.91800	0.88900	3.15904	0.00000	0.0000	0
15/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27900	0.27900	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.88900	0.86000	3.26209	0.00000	0.0000	0
15/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30000	0.30000	0.00000	0.00000	0.0000	0
15/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.94800	0.91800	3.16456	0.00000	0.0000	0
15/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25900	0.25800	0.38610	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.46650	11.44910	0.15175	11.52000	11.4680	20,111
15/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.43500	1.43800	0.20906	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.11000	0.09600	12.72727	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.34400	1.34700	0.22321	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.10500	0.09200	12.38095	0.00000	0.0000	0
15/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.38900	1.39300	0.28798	0.00000	0.0000	0
15/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.63230	11.61540	0.14529	0.00000	0.0000	12,322
15/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47900	0.44600	6.88935	0.00000	0.0000	0
15/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.74700	0.73100	2.14190	0.00000	0.0000	0
15/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.71400	0.69700	2.38095	0.00000	0.0000	0
15/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.49600	0.46200	6.85484	0.00000	0.0000	50
15/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.79650	11.78020	0.13818	0.00000	0.0000	500
15/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.71900	0.69000	4.03338	0.00000	0.0000	0
15/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.72300	0.71000	1.79806	0.00000	0.0000	0
15/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.70000	0.67100	4.14286	0.00000	0.0000	0
15/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75400	0.74100	1.72414	0.00000	0.0000	0
15/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.74000	0.71000	4.05405	0.00000	0.0000	0
15/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.69400	0.68000	2.01729	0.00000	0.0000	0
15/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08460	0.08490	0.35461	0.00000	0.0000	60
15/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00456	0.00472	3.50877	0.00000	0.0000	0
15/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00286	0.00272	4.89510	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08600	0.08630	0.34884	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00000	0.00573	100.00000	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00000	0.00543	100.00000	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00295	100.00000	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00000	0.01265	100.00000	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00000	0.01141	100.00000	0.00000	0.0000	0
15/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00000	0.00111	100.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.52540	9.51830	0.07454	9.56400	9.5045	17,870
15/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.16600	2.17000	0.18467	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.12300	0.10900	11.38211	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
15/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.79800	0.79100	0.87719	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.06100	1.05800	0.28275	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	2,530
15/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.63300	0.62400	1.42180	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.15800	0.14200	10.12658	0.00000	0.0000	2,000
15/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.48000	0.46800	2.50000	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.20500	0.18600	9.26829	0.00000	0.0000	750
15/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.41600	0.39400	5.28846	0.00000	0.0000	0
15/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.19100	0.17600	7.85340	0.00000	0.0000	1,500
15/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.67060	9.66410	0.06721	0.00000	0.0000	5,911
15/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.52900	10.53600	0.06648	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.53000	8.53700	0.08206	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.53100	6.53800	0.10718	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.54700	4.55100	0.08797	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.60100	2.60100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.66400	1.66000	0.24038	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.28300	0.26300	7.06714	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.81200	0.79900	1.60099	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.69500	0.67100	3.45324	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.22400	0.20700	7.58929	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.50500	1.49300	0.79734	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.45800	2.45800	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.57900	10.58600	0.06617	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.58000	8.58600	0.06993	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.58100	6.58800	0.10637	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.59600	4.60100	0.10879	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.64800	2.64900	0.03776	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.13100	0.12000	8.39695	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.71000	1.70600	0.23392	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.27200	0.25200	7.35294	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.85100	0.83800	1.52761	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.66400	0.64000	3.61446	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
15/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.24300	0.22600	6.99588	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.45800	1.44600	0.82305	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.27900	11.28600	0.06206	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.27900	9.28600	0.07544	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.28000	7.28700	0.09615	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.28600	5.29200	0.11351	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.32500	3.32800	0.09023	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.36300	2.36300	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.16000	0.14700	8.12500	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.43900	1.43300	0.41696	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.34900	0.32600	6.59026	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.62800	0.61200	2.54777	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.86300	0.84100	2.54925	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.17900	11.18600	0.06262	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.17900	9.18600	0.07626	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.18100	7.18700	0.08355	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.18700	5.19300	0.11567	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.22800	3.23000	0.06196	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.26900	2.26800	0.04407	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.17200	0.15800	8.13953	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.35100	1.34400	0.51813	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.38100	0.35700	6.29921	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.56000	0.54300	3.03571	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.93700	0.91600	2.24120	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.32900	10.33600	0.06777	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.33000	8.33700	0.08403	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.33100	6.33800	0.11057	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
15/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.35100	4.35600	0.11492	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.41000	2.41000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.15500	0.14200	8.38710	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.48400	1.47800	0.40431	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.33500	0.31200	6.86567	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.66400	0.64800	2.40964	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.82800	0.80500	2.77778	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.15700	0.14100	10.19108	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.69400	1.68400	0.59032	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.42900	10.43600	0.06712	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.43000	8.43700	0.08304	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.43100	6.43800	0.10885	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.44900	4.45300	0.08991	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.50500	2.50600	0.03992	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.14500	0.13300	8.27586	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.57400	1.56900	0.31766	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.30800	0.28600	7.14286	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.73700	0.72200	2.03528	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.76000	0.73600	3.15789	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.18900	0.17200	8.99471	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.59900	1.58800	0.68793	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.72900	10.73600	0.06524	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.73000	8.73600	0.06873	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.73100	6.73800	0.10400	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.74300	4.74800	0.10542	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.79200	2.79300	0.03582	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.84800	1.84600	0.10823	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.24100	0.22300	7.46888	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.97000	0.95900	1.13402	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.57800	0.55200	4.49827	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
15/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.30700	0.28800	6.18893	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.31900	1.30500	1.06141	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.87900	10.88600	0.06434	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.87900	8.88600	0.07884	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.88100	6.88700	0.08720	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.89100	4.89600	0.10223	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.93700	2.93800	0.03405	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.98800	1.98600	0.10060	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.21500	0.19800	7.90698	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.09400	1.08400	0.91408	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.50000	0.47500	5.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37900	0.36100	4.74934	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.18400	1.16700	1.43581	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.17900	10.18600	0.06877	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.18000	8.18700	0.08557	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.18100	6.18800	0.11325	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.20500	4.20900	0.09512	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.83800	1.82900	0.48966	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.22900	10.23600	0.06843	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.23000	8.23700	0.08505	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.23100	6.23800	0.11234	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.25400	4.25800	0.09403	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.31600	2.31600	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.16600	0.15200	8.43373	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.39500	1.38800	0.50179	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.36500	0.34100	6.57534	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.59400	0.57700	2.86195	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
15/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.90000	0.87800	2.44444	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.79000	1.78100	0.50279	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.27900	10.28600	0.06810	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.28000	8.28700	0.08454	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.28100	6.28800	0.11145	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.30300	4.30700	0.09296	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.74200	1.73200	0.57405	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.89000	0.87800	1.34831	0.00000	0.0000	0
15/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.26100	0.24200	7.27969	0.00000	0.0000	60
15/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.81680	9.80860	0.08353	0.00000	0.0000	600
15/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.56400	0.54500	3.36879	0.00000	0.0000	0
15/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.54700	0.53600	2.01097	0.00000	0.0000	0
15/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.54500	0.52700	3.30275	0.00000	0.0000	0
15/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.57800	0.56800	1.73010	0.00000	0.0000	0
15/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.58600	0.56700	3.24232	0.00000	0.0000	0
15/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.51900	0.50800	2.11946	0.00000	0.0000	0
15/06/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.63790	6.58170	0.84665	6.61000	6.6100	9,681
15/06/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.11300	0.09600	15.04425	0.00000	0.0000	0
15/06/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.37500	0.41400	10.40000	0.00000	0.0000	0
15/06/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.66140	6.60610	0.83016	0.00000	0.0000	8,639
15/06/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.21400	0.19600	8.41121	0.00000	0.0000	0
15/06/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.45300	0.49000	8.16777	0.00000	0.0000	0
15/06/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.48900	0.52700	7.77096	0.00000	0.0000	0
15/06/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.20000	0.18300	8.50000	0.00000	0.0000	200
15/06/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.70000	6.63010	1.04328	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.00000	0.33700	100.00000	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00000	0.40700	100.00000	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.00000	0.31900	100.00000	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00000	0.43900	100.00000	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.00000	0.35600	100.00000	0.00000	0.0000	0
15/06/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00000	0.37600	100.00000	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.57240	7.50680	0.86630	0.00000	0.0000	75
15/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.20600	0.15900	22.81553	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.13400	0.15200	13.43284	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.70000	7.60490	1.23506	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.23100	100.00000	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.00000	0.32600	100.00000	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.21300	100.00000	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
15/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.00000	0.35800	100.00000	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.25000	100.00000	0.00000	0.0000	0
15/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.00000	0.29500	100.00000	0.00000	0.0000	0
Future Open Interest										289,170
Option Open Interest										96,375
Total										385,545