



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 24/06/2010

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
24/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.66540	7.73220	0.87145	7.75350	7.6420	203,765
24/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.18500	8.11800	0.81857	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.18500	6.11800	1.08327	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.18500	4.11800	1.60096	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.19400	2.13000	2.91705	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.83300	0.89500	7.44298	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.81600	1.88300	3.68943	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.81500	2.88200	2.38011	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.81500	3.88200	1.75623	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.13500	8.06800	0.82360	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.13500	6.06800	1.09209	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.13500	4.06800	1.62031	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.14500	2.08100	2.98368	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.18800	0.21200	12.76596	0.00000	0.0000	2,000
24/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.32300	0.28000	13.31269	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.88000	0.94200	7.04545	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.86600	1.93300	3.59057	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.86500	2.93200	2.33857	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.86500	3.93200	1.73351	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
24/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.17200	0.19500	13.37209	0.00000	0.0000	509
24/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.35700	0.31300	12.32493	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.23500	8.16800	0.81360	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.23500	6.16800	1.07458	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.23500	4.16800	1.58205	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.24300	2.17900	2.85332	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15800	0.17900	13.29114	0.00000	0.0000	2,771
24/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.39300	0.34700	11.70483	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.78700	0.84900	7.87802	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.76700	1.83300	3.73514	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.76500	2.83200	2.42315	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.76500	3.83200	1.77955	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.28500	8.21800	0.80869	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.28500	6.21800	1.06603	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.28500	4.21800	1.56359	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.29300	2.22800	2.83471	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14500	0.16400	13.10345	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.43000	0.38200	11.16279	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.74200	0.80300	8.22102	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.71700	1.78300	3.84391	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.71500	2.78200	2.46777	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.71500	3.78200	1.80350	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.38500	8.31800	0.79905	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.38500	6.31800	1.04933	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.38500	4.31800	1.52794	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
24/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.39100	2.32600	2.71853	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12200	0.13800	13.11475	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.50700	0.45600	10.05917	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.65500	0.71300	8.85496	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.61700	1.68400	4.14348	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.61500	2.68200	2.56214	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.61500	3.68200	1.85339	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.43500	8.36800	0.79431	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.43500	6.36800	1.04118	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.43500	4.36800	1.51071	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.44100	2.37500	2.70381	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.11200	0.12700	13.39286	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.54700	0.49500	9.50640	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.61300	0.67000	9.29853	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.56700	1.63400	4.27569	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.56500	2.63200	2.61209	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.56500	3.63200	1.87938	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.48500	8.41800	0.78963	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.48500	6.41800	1.03315	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.48500	4.41800	1.49387	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.49000	2.42500	2.61044	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.10300	0.11700	13.59223	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.58800	0.53500	9.01361	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.57200	0.62800	9.79021	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05700	0.04600	19.29825	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.51700	1.58400	4.41661	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.51500	2.58200	2.66402	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
24/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.51500	3.58200	1.90612	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.63500	8.56800	0.77591	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.63500	6.56800	1.00980	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.63500	4.56800	1.44552	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.63900	2.57300	2.50095	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.45800	0.50800	10.91703	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09300	0.07600	18.27957	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.36800	1.43500	4.89766	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.36600	2.43200	2.78952	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.36500	3.43200	1.99108	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.58500	8.51800	0.78043	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.58500	6.51800	1.01746	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.58500	4.51800	1.46129	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.58900	2.52400	2.51062	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.08700	0.09900	13.79310	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.67200	0.61700	8.18452	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.49400	0.54700	10.72874	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07900	0.06500	17.72152	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.41800	1.48500	4.72496	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.41600	2.48200	2.73179	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.41500	3.48200	1.96193	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.73500	8.66800	0.76703	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.73500	6.66800	0.99480	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.73500	4.66800	1.41499	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.73800	2.67200	2.41052	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
24/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	585
24/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.80300	0.74600	7.09838	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.38800	0.43500	12.11340	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12300	0.10300	16.26016	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.26900	1.33600	5.27975	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.26600	2.33200	2.91262	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.26500	3.33200	2.05207	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.08000	0.09100	13.75000	0.00000	0.0000	1,000
24/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.71500	0.65900	7.83217	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.03500	7.96800	0.83385	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.03500	5.96800	1.11019	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.03500	3.96800	1.66047	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.04700	1.98300	3.12653	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.22400	0.25600	14.28571	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.25900	0.22400	13.51351	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.97400	1.03900	6.67351	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.96600	2.03300	3.40793	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.96500	3.03200	2.25970	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.96500	4.03200	1.68979	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.08500	8.01800	0.82870	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.08500	6.01800	1.10107	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.08500	4.01800	1.64015	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.09600	2.03200	3.05344	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.20500	0.23100	12.68293	0.00000	0.0000	1,200
24/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.29000	0.24900	14.13793	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.92700	0.99000	6.79612	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.91600	1.98300	3.49687	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.91500	2.98200	2.29846	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
24/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.91500	3.98200	1.71137	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.33500	8.26800	0.80384	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.33500	6.26800	1.05762	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.33500	4.26800	1.54556	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.34200	2.27700	2.77541	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13300	0.15100	13.53383	0.00000	0.0000	500
24/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.46800	0.41900	10.47009	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.69800	0.75800	8.59599	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.66700	1.73400	4.01920	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.66500	2.73200	2.51407	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.66500	3.73200	1.82810	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.53500	8.46800	0.78500	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.53500	6.46800	1.02525	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.53500	4.46800	1.47740	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.54000	2.47400	2.59843	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.09500	0.10700	12.63158	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.63000	0.57500	8.73016	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.53300	0.58700	10.13133	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06800	0.05500	19.11765	0.00000	0.0000	15,000
24/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.46800	1.53400	4.49591	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.46500	2.53200	2.71805	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.46500	3.53200	1.93362	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.68500	8.61800	0.77145	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.68500	6.61800	1.00224	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.68500	4.61800	1.43010	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
24/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.68900	2.62300	2.45444	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.07400	0.08400	13.51351	0.00000	0.0000	3,000
24/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.75900	0.70200	7.50988	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.42200	0.47100	11.61137	0.00000	0.0000	1,500
24/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10700	0.08900	16.82243	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.31900	1.38500	5.00379	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.31600	2.38200	2.84974	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.31500	3.38200	2.02112	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.65500	1.59100	3.86707	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.50900	1.44500	4.24122	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.93900	0.88000	6.28328	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	500
24/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.07800	1.01700	5.65863	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	3,000
24/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.46000	1.39700	4.31507	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	500
24/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.36300	1.30100	4.54879	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	1,000
24/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.98500	0.92500	6.09137	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.20500	0.17700	13.65854	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.27000	0.30900	14.44444	0.00000	0.0000	100
24/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.24400	0.28100	15.16393	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.22900	0.19900	13.10044	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.89300	0.83400	6.60694	0.00000	0.0000	0
24/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	500
24/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.77700	7.84400	0.86151	7.86500	7.8610	23,785
24/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.17300	8.10600	0.81977	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.17400	6.10700	1.08520	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.18400	4.12000	1.52964	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.22600	2.16500	2.74034	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.30000	0.32400	8.00000	0.00000	0.0000	1,000
24/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47300	0.43000	9.09091	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.88700	0.94600	6.65163	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06000	0.05200	13.33333	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
24/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.83400	1.90000	3.59869	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.82800	2.89500	2.36917	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.82700	3.89400	1.75072	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.16300	0.17600	7.97546	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.93600	0.88200	5.76923	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.22300	8.15600	0.81479	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.22400	6.15700	1.07648	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.23400	4.16900	1.53519	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	300
24/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.27400	2.21200	2.72647	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.84600	0.90400	6.85579	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.78400	1.85100	3.75561	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.77800	2.84500	2.41181	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.77700	3.84400	1.77389	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.27300	8.20600	0.80986	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.27400	6.20700	1.06790	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.28300	4.21900	1.49428	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.32200	2.26000	2.67011	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.26900	0.29100	8.17844	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54200	0.49700	8.30258	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.80700	0.86300	6.93928	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.73500	1.80200	3.86167	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.72800	2.79500	2.45601	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.72700	3.79400	1.79769	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.32300	8.25600	0.80500	0.00000	0.0000	0
24/06/2010	\$ / 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
24/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.32400	6.25700	1.05946	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.33200	4.26800	1.47738	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.37000	2.30800	2.61603	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.25500	0.27600	8.23529	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.57800	0.53200	7.95848	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.76800	0.82300	7.16146	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.68600	1.75300	3.97390	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.67800	2.74500	2.50187	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.67700	3.74400	1.82214	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.28400	0.30700	8.09859	0.00000	0.0000	1,570
24/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.50700	0.46300	8.67850	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.37300	8.30600	0.80019	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.37400	6.30700	1.05115	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.38200	4.31700	1.48334	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.41800	2.35600	2.56410	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.24200	0.26200	8.26446	0.00000	0.0000	4,400
24/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.61500	0.56800	7.64228	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.73000	0.78500	7.53425	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.63700	1.70400	4.09285	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.62900	2.69500	2.51046	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.62700	3.69400	1.84726	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.42300	8.35600	0.79544	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.42400	6.35700	1.04296	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.43100	4.36600	1.46694	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.46600	2.40400	2.51419	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.23000	0.24900	8.26087	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.65300	0.60500	7.35069	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
24/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.69400	0.74700	7.63689	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11700	0.10300	11.96581	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.58800	1.65500	4.21914	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.57900	2.64600	2.59791	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.57700	3.64400	1.87308	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.47300	8.40600	0.79075	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.47400	6.40700	1.03491	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.48100	4.41600	1.45057	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.51400	2.45200	2.46619	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.21900	0.23700	8.21918	0.00000	0.0000	1,000
24/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.69200	0.64300	7.08092	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.65900	0.71000	7.73900	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13200	0.11600	12.12121	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.53900	1.60600	4.35348	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.52900	2.59600	2.64927	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.52700	3.59400	1.89963	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.67300	8.60600	0.77251	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.67400	6.60700	1.00390	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.67900	4.61300	1.41056	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.70800	2.64600	2.28951	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.17900	0.19400	8.37989	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.85200	0.80000	6.10329	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.53000	0.57500	8.49057	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.20300	0.18100	10.83744	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.34500	1.41100	4.90706	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.33000	2.39600	2.83262	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.32700	3.39400	2.01383	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / 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
24/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.62300	8.55600	0.77699	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.62400	6.55700	1.01147	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.62900	4.56400	1.40419	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.66000	2.59700	2.36842	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.18800	0.20300	7.97872	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81100	0.75900	6.41184	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.56000	0.60700	8.39286	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.18300	0.16300	10.92896	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.39300	1.46000	4.80976	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.37900	2.44600	2.81631	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.37700	3.44400	1.98401	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.15500	0.16800	8.38710	0.00000	0.0000	1,000
24/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.97800	0.92400	5.52147	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.72300	8.65600	0.76808	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.72400	6.65700	0.99643	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.72800	4.66300	1.37479	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.75700	2.69400	2.28509	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.17100	0.18500	8.18713	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.89400	0.84100	5.92841	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.50000	0.54400	8.80000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.22300	0.20000	10.31390	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.29600	1.36300	5.16975	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.28000	2.34700	2.93860	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.27700	3.34400	2.04455	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.20800	0.22500	8.17308	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.73100	0.68100	6.83995	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.07300	8.00600	0.82993	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.07400	6.00700	1.10306	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.08600	4.02200	1.56632	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
24/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05800	0.06400	10.34483	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.13100	2.07000	2.86251	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.33400	0.36000	7.78443	0.00000	0.0000	10
24/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40700	0.36600	10.07371	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.97100	1.03200	6.28218	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.93300	1.99900	3.41438	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.92800	2.99500	2.28825	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.92700	3.99400	1.70614	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.12300	8.05600	0.82482	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.12400	6.05700	1.09406	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.13500	4.07100	1.54776	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.17800	2.11700	2.80073	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.31600	0.34200	8.22785	0.00000	0.0000	500
24/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43900	0.39800	9.33941	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.92800	0.98800	6.46552	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.88300	1.95000	3.55815	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.87800	2.94500	2.32801	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.87700	3.94400	1.72814	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.52300	8.45600	0.78611	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.52400	6.45700	1.02698	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.53000	4.46500	1.43488	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.56300	2.50100	2.41904	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.62500	0.67500	8.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14800	0.13100	11.48649	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.49000	1.55700	4.49664	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.47900	2.54600	2.70270	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.47700	3.54400	1.92695	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
24/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.57300	8.50600	0.78152	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.57400	6.50700	1.01917	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.58000	4.51400	1.44105	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03800	0.04300	13.15789	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.61100	2.54900	2.37457	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.19800	0.21400	8.08081	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.77100	0.72000	6.61479	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.59200	0.64000	8.10811	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.16500	0.14600	11.51515	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.44200	1.50800	4.57698	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.42900	2.49600	2.75834	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.42700	3.49400	1.95506	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.27300	7.20600	0.92122	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.27500	5.20900	1.25118	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.29600	3.23200	1.94175	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10400	0.11300	8.65385	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.37700	1.31900	4.21206	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.72700	4.79400	1.41739	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.42300	1.36400	4.14617	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10000	0.10800	8.00000	0.00000	0.0000	500
24/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.79700	1.73600	3.39455	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09300	0.10000	7.52688	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.51600	1.45600	3.95778	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.84500	1.78400	3.30623	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.35200	0.38300	8.80682	0.00000	0.0000	0
24/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37500	0.33900	9.60000	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.88620	7.95370	0.85593	7.86600	7.8660	850
24/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.41900	0.44300	5.72792	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.53300	0.48900	8.25516	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.40200	0.42500	5.72139	0.00000	0.0000	340
24/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.56600	0.52100	7.95053	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.43600	0.46200	5.96330	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
24/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50000	0.45800	8.40000	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.89600	0.84400	5.80357	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.28200	0.29800	5.67376	0.00000	0.0000	30,000
24/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.69500	2.63400	2.26345	0.00000	0.0000	0
24/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08100	0.08800	8.64198	0.00000	0.0000	30,000
24/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.99630	8.06500	0.85915	0.00000	0.0000	900
24/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.81400	0.85900	5.52826	0.00000	0.0000	0
24/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26800	0.24400	8.95522	0.00000	0.0000	0
24/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.78600	0.82800	5.34351	0.00000	0.0000	0
24/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.29000	0.26300	9.31034	0.00000	0.0000	0
24/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.84400	0.89000	5.45024	0.00000	0.0000	0
24/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.24800	0.22500	9.27419	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.41670	11.58420	1.46715	11.61700	11.4540	19,321
24/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.06300	0.08100	28.57143	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.44600	1.29700	10.30429	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.06900	0.09000	30.43478	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.35200	1.20600	10.79882	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.06600	0.08500	28.78788	0.00000	0.0000	0
24/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.39900	1.25100	10.57898	0.00000	0.0000	0
24/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.58430	11.75210	1.44851	0.00000	0.0000	12,057
24/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.38200	0.45900	20.15707	0.00000	0.0000	0
24/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.69800	0.60700	13.03725	0.00000	0.0000	0
24/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.66300	0.57500	13.27300	0.00000	0.0000	0
24/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.39700	0.47700	20.15113	0.00000	0.0000	50
24/06/2010	£ / R 2011/03/14			Foreign Exchange Future	11.74810	11.91640	1.43257	0.00000	0.0000	500
24/06/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.60800	0.70600	16.11842	0.00000	0.0000	0
24/06/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.66000	0.59000	10.60606	0.00000	0.0000	0
24/06/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.59000	0.68400	15.93220	0.00000	0.0000	0
24/06/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.69200	0.61800	10.69364	0.00000	0.0000	0
24/06/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.62700	0.72800	16.10845	0.00000	0.0000	0
24/06/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.62900	0.56200	10.65183	0.00000	0.0000	0
24/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08520	0.08670	1.76056	0.00000	0.0000	50
24/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00437	0.00532	21.73913	0.00000	0.0000	0
24/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00207	0.00152	26.57005	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08660	0.08810	1.73210	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00526	0.00608	15.58935	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00466	0.00398	14.59227	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00248	0.00290	16.93548	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01188	0.01080	9.09091	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01142	0.01277	11.82137	0.00000	0.0000	0
24/06/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00082	0.00067	18.29268	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.38740	9.52240	1.43810	9.55200	9.4215	17,785
24/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.28700	2.15700	5.68430	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.06300	0.08600	36.50794	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
24/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.87600	0.76400	12.78539	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.15400	1.03500	10.31196	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.04100	0.05700	39.02439	0.00000	0.0000	2,530
24/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.69900	0.59400	15.02146	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.08600	0.11600	34.88372	0.00000	0.0000	2,000
24/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.53200	0.43700	17.85714	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.11900	0.15900	33.61345	0.00000	0.0000	750
24/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.28500	0.37300	30.87719	0.00000	0.0000	0
24/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.19800	0.15100	23.73737	0.00000	0.0000	1,500
24/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.53170	9.66740	1.42367	9.66000	9.6600	5,937
24/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.66800	10.53300	1.26547	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.66800	8.53300	1.55745	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.66900	6.53400	2.02429	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.67700	4.54400	2.84370	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.71200	2.58600	4.64602	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09000	0.10500	16.66667	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.75800	1.63800	6.82594	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.19700	0.23300	18.27411	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.86500	0.76600	11.44509	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55300	0.64500	16.63653	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.22100	0.17800	19.45701	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.35800	1.49000	9.72018	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.56700	2.44200	4.86950	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.71800	10.58300	1.25956	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.71800	8.58300	1.54852	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.71900	6.58400	2.00923	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.72600	4.59400	2.79306	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04300	0.05100	18.60465	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.76100	2.63400	4.59978	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.08700	0.10200	17.24138	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.80500	1.68500	6.64820	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.18800	0.22200	18.08511	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.90600	0.80500	11.14790	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.52300	0.61300	17.20841	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
24/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.24100	0.19600	18.67220	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.31000	1.44200	10.07634	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.41800	11.28300	1.18234	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.41800	9.28300	1.43343	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.41900	7.28400	1.81965	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.42100	5.28700	2.47187	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.44500	3.31500	3.77358	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05300	0.06300	18.86792	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.47100	2.34600	5.05868	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.10700	0.12500	16.82243	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.52500	1.40800	7.67213	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.24900	0.29400	18.07229	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.66700	0.57700	13.49325	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.71600	0.82200	14.80447	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.13400	0.10500	21.64179	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.31800	11.18300	1.19279	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.31800	9.18300	1.44881	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.31900	7.18400	1.84451	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.32200	5.18800	2.51785	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.34700	3.21700	3.88408	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05700	0.06800	19.29825	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.37500	2.25100	5.22105	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.11500	0.13500	17.39130	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.43300	1.31800	8.02512	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.27400	0.32400	18.24818	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.59200	0.50700	14.35811	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.78900	0.90000	14.06844	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.10700	0.08300	22.42991	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.46800	10.33300	1.28964	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.46800	8.33300	1.59424	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.46900	6.33400	2.08688	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
24/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.47900	4.34800	2.92476	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.51900	2.39400	4.96229	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.10300	0.12100	17.47573	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.57100	1.45400	7.44749	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.23700	0.28000	18.14346	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.70500	0.61300	13.04965	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.68100	0.78500	15.27166	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.14900	0.11800	20.80537	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.55000	1.68300	8.58065	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.56800	10.43300	1.27744	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.56800	8.43300	1.57563	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.56900	6.43400	2.05511	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.57800	4.44600	2.88336	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.61600	2.49000	4.81651	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.09600	0.11300	17.70833	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.66400	1.54600	7.09135	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.21600	0.25500	18.05556	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.78400	0.68800	12.24490	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.61500	0.71300	15.93496	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.18300	0.14600	20.21858	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.45400	1.58600	9.07840	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.86800	10.73300	1.24218	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.86800	8.73300	1.52233	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.86900	6.73400	1.96535	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.87500	4.74200	2.72821	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.90600	2.77900	4.37027	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.07900	0.09200	16.45570	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.94700	1.82500	6.26605	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.16500	0.19500	18.18182	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.03300	0.92800	10.16457	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.44200	0.52300	18.32579	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
24/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.31000	0.25600	17.41935	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.16900	1.29900	11.12062	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.01800	10.88300	1.22527	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.01800	8.88300	1.49701	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.01900	6.88400	1.92335	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.02400	4.89000	2.66720	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.05300	2.92500	4.19260	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07200	0.08400	16.66667	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.09000	1.96700	5.88517	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.14500	0.17200	18.62069	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.16300	1.05500	9.28633	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.37000	0.44300	19.72973	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.38800	0.32600	15.97938	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.03100	1.15800	12.31814	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.31800	10.18300	1.30839	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.31800	8.18300	1.62299	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.31900	6.18400	2.13641	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.33100	4.20000	3.02471	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.69600	1.83000	7.90094	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.36800	10.23300	1.30208	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.36800	8.23300	1.61329	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.36900	6.23400	2.11964	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.38100	4.24900	3.01301	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05500	0.06600	20.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.42300	2.29900	5.11762	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.11100	0.13000	17.11712	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.47900	1.36300	7.84314	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.26100	0.30900	18.39080	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.62900	0.54200	13.83148	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
24/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.75200	0.86100	14.49468	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.12000	0.09400	21.66667	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.64700	1.78100	8.13600	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.41800	10.28300	1.29583	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.41800	8.28300	1.60371	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.41900	6.28400	2.10313	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.43000	4.29800	2.97968	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.59800	1.73200	8.38548	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.94800	0.84600	10.75949	0.00000	0.0000	0
24/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.18000	0.21300	18.33333	0.00000	0.0000	60
24/06/2010	€ / R 2011/03/14			Foreign Exchange Future	9.67300	9.81080	1.42458	0.00000	0.0000	600
24/06/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.44200	0.49900	12.89593	0.00000	0.0000	0
24/06/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.56900	0.48800	14.23550	0.00000	0.0000	0
24/06/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.42600	0.48100	12.91080	0.00000	0.0000	0
24/06/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.60300	0.52000	13.76451	0.00000	0.0000	0
24/06/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.45900	0.52200	13.72549	0.00000	0.0000	0
24/06/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.53600	0.46100	13.99254	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.60360	6.63600	0.49064	6.64100	6.6045	9,676
24/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.36700	0.34000	7.35695	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.62920	6.66100	0.47970	0.00000	0.0000	8,256
24/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.16200	0.17000	4.93827	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.43300	0.40900	5.54273	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.47100	0.44600	5.30786	0.00000	0.0000	0
24/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.15000	0.15700	4.66667	0.00000	0.0000	200
24/06/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.65300	6.68390	0.46445	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29900	0.30900	3.34448	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.34600	0.32500	6.06936	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28100	0.29100	3.55872	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.37800	0.35700	5.55556	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32000	0.33200	3.75000	0.00000	0.0000	0
24/06/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.31700	0.29800	5.99369	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.33270	7.39140	0.80052	0.00000	0.0000	75
24/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.08000	0.10600	32.50000	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.24700	0.21500	12.95547	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.43240	7.49140	0.79382	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.14100	0.16500	17.02128	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.40900	0.37400	8.55746	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.12800	0.15100	17.96875	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
24/06/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.44600	0.41000	8.07175	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.15500	0.18000	16.12903	0.00000	0.0000	0
24/06/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.37300	0.33900	9.11528	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>303,557</b>
<b>Option Open Interest</b>										<b>111,375</b>
<b>Total</b>										<b>414,932</b>