



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/01/2010

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
26/01/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.63510	7.68460	0.64832	7.73650	7.6755	277,319
26/01/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.86500	8.81500	0.56402	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.86500	6.81500	0.72833	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.61500	8.56500	0.58038	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.61500	6.56500	0.75586	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.66300	0.61900	6.63650	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.44800	0.48600	8.48214	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.06300	0.05100	19.04762	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.38600	1.43500	3.53535	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.38500	2.43500	2.09644	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.38500	3.43500	1.47710	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.36500	8.31500	0.59773	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.65800	0.70200	6.68693	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	9,671
26/01/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.63600	1.68500	2.99511	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.63500	2.68500	1.89753	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.63500	3.68500	1.37552	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.41500	8.36500	0.59418	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.41500	6.36500	0.77942	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.58500	3.63500	1.39470	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
26/01/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.51500	8.46500	0.58720	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.51500	4.46500	1.10742	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.52800	0.56900	7.76515	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.04300	0.03400	20.93023	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.48600	1.53500	3.29744	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.48500	3.53500	1.43472	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.81500	8.76500	0.56721	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.81500	6.76500	0.73368	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.01500	8.96500	0.55463	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.01500	6.96500	0.71276	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.03400	0.98600	4.64217	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.98500	2.03500	2.51889	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.98500	3.03500	1.67504	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.96500	8.91500	0.55772	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.96500	6.91500	0.71788	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.91500	8.86500	0.56085	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.91500	6.86500	0.72307	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.71500	8.66500	0.57372	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.71500	6.66500	0.74460	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.76500	8.71500	0.57045	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.76500	6.71500	0.73910	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.66500	8.61500	0.57703	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.66500	6.61500	0.75019	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
26/01/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.33600	1.38600	3.74251	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.33500	2.38500	2.14133	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.33500	3.38500	1.49925	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.56500	8.51500	0.58377	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.56500	6.51500	0.76161	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.46500	8.41500	0.59067	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.46500	6.41500	0.77340	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.96500	4.91500	1.00705	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.53500	3.58500	1.41443	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.05400	0.06100	12.96296	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.61900	0.57600	6.94669	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.48700	0.52700	8.21355	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.05200	0.04200	19.23077	0.00000	0.0000	5,110
26/01/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.43600	1.48500	3.41226	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.43500	2.48500	2.05339	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.43500	3.48500	1.45560	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.75300	0.70700	6.10890	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.37300	0.40900	9.65147	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.08800	0.07400	15.90909	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.28700	1.33600	3.80730	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.28500	2.33500	2.18818	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.28500	3.33500	1.52207	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.03900	1.08700	4.61983	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.03500	2.08500	2.45700	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.03500	3.08500	1.64745	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.30500	0.33800	10.81967	0.00000	0.0000	125

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
26/01/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.12000	0.10300	14.16667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.18700	1.23600	4.12805	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.18500	2.23500	2.28833	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.18500	3.23500	1.56986	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.79900	0.75300	5.75720	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.33800	0.37200	10.05917	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.10300	0.08700	15.53398	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.23500	2.28500	2.23714	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.23500	3.28500	1.54560	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.13800	1.18600	4.21793	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.13500	2.18500	2.34192	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.13500	3.18500	1.59490	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.41500	5.36500	0.92336	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.08800	1.13700	4.50368	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.08500	2.13500	2.39808	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.08500	3.13500	1.62075	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.56500	4.51500	1.09529	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.08200	1.03400	4.43623	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.17200	0.19400	12.79070	0.00000	0.0000	1,147
26/01/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.23700	0.20900	11.81435	0.00000	0.0000	562
26/01/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.94100	0.98800	4.99469	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.93500	1.98500	2.58398	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.93500	2.98500	1.70358	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.15300	0.17400	13.72549	0.00000	0.0000	4,010
26/01/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.26800	0.23900	10.82090	0.00000	0.0000	100
26/01/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.89200	0.93900	5.26906	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00700	0.00400	42.85714	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
26/01/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.88500	1.93500	2.65252	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.88500	2.93500	1.73310	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.42300	1.37300	3.51370	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.61400	0.65700	7.00326	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.58600	1.63500	3.08953	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.58500	2.63500	1.93424	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.12200	0.13800	13.11475	0.00000	0.0000	9,000
26/01/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.33700	0.30300	10.08902	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.79700	0.84300	5.77164	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	5,000
26/01/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.78500	1.83500	2.80112	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.78500	2.83500	1.79533	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.27600	1.22700	3.84013	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.75000	0.79500	6.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	670
26/01/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.73500	1.78500	2.88184	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.70400	0.74800	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	500
26/01/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.68500	1.73500	2.96736	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.68500	2.73500	1.86220	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.46500	5.41500	0.91491	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.46500	4.41500	1.11982	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.57100	0.61200	7.18039	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.53600	1.58500	3.19010	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.53500	2.58500	1.97239	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.36500	4.31500	1.14548	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.40900	0.44700	9.29095	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
26/01/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.76500	7.71500	0.64392	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.23700	1.28600	3.96120	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.73500	2.78500	1.82815	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.23500	4.28500	1.18064	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.01500	7.96500	0.62383	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.01500	4.96500	0.99701	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.98900	1.03800	4.95450	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.48500	2.53500	2.01207	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.98500	4.03500	1.25471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.27400	0.30500	11.31387	0.00000	0.0000	8,029
26/01/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.13900	0.12000	13.66906	0.00000	0.0000	200
26/01/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	16,483
26/01/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.52200	1.47200	3.28515	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.61500	4.56500	1.08342	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.24400	0.27500	12.70492	0.00000	0.0000	15,890
26/01/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.15900	0.14000	11.94969	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.21700	0.24600	13.36406	0.00000	0.0000	238
26/01/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.18200	0.16100	11.53846	0.00000	0.0000	220
26/01/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.91800	1.86800	2.60688	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.81900	1.76900	2.74876	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.19200	0.21900	14.06250	0.00000	0.0000	279
26/01/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.20700	0.18400	11.11111	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.10900	0.12300	12.84404	0.00000	0.0000	5,000
26/01/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.37400	0.33800	9.62567	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.81500	4.76500	1.03842	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.07700	0.08700	12.98701	0.00000	0.0000	5,000
26/01/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.49200	0.45200	8.13008	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.06500	5.01500	0.98717	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.70800	0.66300	6.35593	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
26/01/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.71500	4.66500	1.06045	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.01800	1.96800	2.47770	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.41200	0.37500	8.98058	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.76500	4.71500	1.04932	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.08600	0.09800	13.95349	0.00000	0.0000	40
26/01/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.45100	0.41300	8.42572	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	279
26/01/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.57600	0.53300	7.46528	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.86500	4.81500	1.02775	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.46600	2.41600	2.02758	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.36600	2.31600	2.11327	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.26700	2.21700	2.20556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.06800	0.07700	13.23529	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.53300	0.49200	7.69231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.26500	5.21500	0.94967	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.56600	2.51600	1.94856	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	15,890
26/01/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.89200	0.84500	5.26906	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.21500	5.16500	0.95877	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.84500	0.79800	5.56213	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.31500	5.26500	0.94073	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.93900	0.89100	5.11182	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.36500	5.31500	0.93197	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.76600	2.71600	1.80766	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.66600	2.61600	1.87547	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	1
26/01/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.98600	0.93800	4.86815	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.15	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
26/01/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.51500	5.46500	0.90662	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.13000	1.08100	4.33628	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.01500	5.96500	0.83126	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.37400	1.32400	3.63901	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.61500	5.56500	0.89047	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.91500	2.86500	1.71527	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.22700	1.17800	3.99348	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.96500	5.91500	0.83822	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.71500	5.66500	0.87489	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.01500	2.96500	1.65837	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.32500	1.27600	3.69811	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.56500	5.51500	0.89847	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.86500	2.81500	1.74520	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.17900	1.13000	4.15606	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.86500	5.81500	0.85251	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.67000	1.62000	2.99401	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.76900	1.71900	2.82646	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.16500	6.11500	0.81103	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.96800	1.91800	2.54065	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.36500	6.31500	0.78555	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.26500	4.21500	1.17233	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.16700	2.11700	2.30734	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.51500	6.46500	0.76746	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
26/01/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.41500	4.36500	1.13250	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.31500	4.26500	1.15875	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.26500	6.21500	0.79808	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.16500	4.11500	1.20048	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.06500	4.01500	1.23001	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.06700	2.01700	2.41896	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.31500	6.26500	0.79177	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.21500	4.16500	1.18624	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.11500	4.06500	1.21507	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.01500	3.96500	1.24533	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.91500	3.86500	1.27714	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.66500	5.61500	0.88261	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.96500	2.91500	1.68634	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.47200	1.42300	3.32880	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.76500	5.71500	0.86730	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.26500	3.21500	1.53139	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.16500	3.11500	1.57978	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.06500	3.01500	1.63132	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.57100	1.52100	3.18269	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.81500	5.76500	0.85985	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.11500	3.06500	1.60514	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.62100	1.57100	3.08452	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.55	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
26/01/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.91500	5.86500	0.84531	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.81500	3.76500	1.31062	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.71500	3.66500	1.34590	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.61500	3.56500	1.38313	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.51500	3.46500	1.42248	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
26/01/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.41500	3.36500	1.46413	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.31500	3.26500	1.50830	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.21500	3.16500	1.55521	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.72000	1.67000	2.90698	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.06500	6.01500	0.82440	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.96500	3.91500	1.26103	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.86500	3.81500	1.29366	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.76500	3.71500	1.32802	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.66500	3.61500	1.36426	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.56500	3.51500	1.40252	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.46500	3.41500	1.44300	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.86900	1.81800	2.72873	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.91500	4.86500	1.01729	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.81600	2.76600	1.77557	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.71600	2.66600	1.84094	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.61600	2.56600	1.91131	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.51600	2.46600	1.98728	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.41600	2.36600	2.06954	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
26/01/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.31600	2.26600	2.15889	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.11700	2.06700	2.36183	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
26/01/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.66500	4.61500	1.07181	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	27,500
26/01/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.21700	2.16700	2.25530	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.80500	3.75500	1.31406	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.36500	3.31500	1.48588	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.96500	7.91500	0.62775	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.03500	4.08500	1.23916	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.91500	7.86500	0.63171	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.08500	4.13500	1.22399	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.06500	8.01500	0.61996	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.93500	3.98500	1.27065	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.16500	8.11500	0.61237	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.13700	0.15500	13.13869	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.30200	0.27000	10.59603	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.84400	0.89100	5.56872	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	12,000
26/01/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.83500	1.88500	2.72480	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.83500	2.88500	1.76367	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.83500	3.88500	1.30378	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.21500	8.16500	0.60864	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.21500	6.16500	0.80451	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.78500	3.83500	1.32100	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.26500	8.21500	0.60496	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.73500	3.78500	1.33869	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
26/01/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.81500	7.76500	0.63980	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.18500	4.23500	1.19474	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.86500	7.81500	0.63573	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.13500	4.18500	1.20919	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.11500	8.06500	0.61614	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.11500	6.06500	0.81766	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.88500	3.93500	1.28700	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.31500	8.26500	0.60132	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.68500	3.73500	1.35685	0.00000	0.0000	0
26/01/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.76910	7.81990	0.65387	7.84550	7.8455	39,106
26/01/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.17200	0.18500	7.55814	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.80300	0.76500	4.73225	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.38100	8.33000	0.60852	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.38100	6.33000	0.79925	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.61900	3.67000	1.40923	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.43100	8.38000	0.60491	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.43100	6.38000	0.79303	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.56900	3.62000	1.42897	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.53100	8.48000	0.59782	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.83100	8.78000	0.57751	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.03100	8.98000	0.56472	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.03100	6.98000	0.72536	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.04900	2.99900	1.63988	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.75	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
26/01/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.98100	8.93000	0.56787	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.98100	6.93000	0.73055	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.00000	2.95000	1.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.02300	2.07300	2.47158	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.02000	3.07000	1.65563	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.93100	8.88000	0.57104	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.93100	6.88000	0.73582	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.73100	8.68000	0.58413	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.78100	8.73000	0.58080	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.68100	8.63000	0.58749	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.68100	6.63000	0.76336	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.51800	0.55200	6.56371	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.19900	0.18200	8.54271	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.33600	1.38500	3.66766	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.32100	2.37200	2.19733	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.31900	3.37000	1.53661	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.58100	8.53000	0.59434	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.58100	6.53000	0.77496	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.43300	1.48200	3.41940	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.42100	2.47200	2.10657	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.41900	3.47000	1.49166	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.48100	8.43000	0.60134	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.64900	0.68700	5.85516	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.13000	0.11700	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.53100	1.58000	3.20052	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01200	0.01000	16.66667	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
26/01/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.51900	3.57000	1.44928	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.53100	6.48000	0.78089	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.03300	4.98200	1.01331	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.19200	0.20700	7.81250	0.00000	0.0000	140
26/01/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.72300	0.68700	4.97925	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.61400	0.65100	6.02606	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.14500	0.13100	9.65517	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.48200	1.53100	3.30634	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.47100	2.52100	2.02347	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.46900	3.52000	1.47016	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.16300	0.17600	7.97546	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.84400	0.80600	4.50237	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.11900	0.12800	7.56303	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.10000	1.05800	3.81818	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.83100	6.78000	0.74660	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.78100	6.73000	0.75210	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.79100	3.74000	1.34529	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.73100	6.68000	0.75769	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.12500	0.13500	8.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.05600	1.01500	3.88258	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.09800	1.14600	4.37158	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.07300	2.12300	2.41196	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.07000	3.12000	1.62866	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.15400	0.16600	7.79221	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.88500	0.84600	4.40678	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.48800	0.52200	6.96721	0.00000	0.0000	100
26/01/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.21900	0.20200	7.76256	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.27200	2.32200	2.20070	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.26900	3.32000	1.56011	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00200	0.00200	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
26/01/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.28300	5.23200	0.96536	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.28700	4.23600	1.18964	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.29600	3.24500	1.54733	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.14600	0.15800	8.21918	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.92700	0.88800	4.20712	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.46000	0.49200	6.95652	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.24100	0.22200	7.88382	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.24000	1.28900	3.95161	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.22200	2.27200	2.25023	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.21900	3.27000	1.58434	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.33200	5.28200	0.93773	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.33600	4.28600	1.15314	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.34500	3.29500	1.49477	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.13900	0.15000	7.91367	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.97000	0.93000	4.12371	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.19200	1.24100	4.11074	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.17200	2.22300	2.34807	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.16900	3.22000	1.60934	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.38200	5.33100	0.94760	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.39500	3.34400	1.50221	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.13200	0.14200	7.57576	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.01300	0.97200	4.04738	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.14500	1.19300	4.19214	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.12300	2.17300	2.35516	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.12000	3.17000	1.60256	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.53200	5.48100	0.92191	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.53500	4.48400	1.12459	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
26/01/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.54300	3.49300	1.41123	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.11300	0.12200	7.96460	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.14400	1.10200	3.67133	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.33800	0.36300	7.39645	0.00000	0.0000	21,795
26/01/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.36900	0.34300	7.04607	0.00000	0.0000	200
26/01/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	1.00600	1.05200	4.57256	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.97400	2.02400	2.53293	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.97000	3.02000	1.68350	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.31900	0.34300	7.52351	0.00000	0.0000	450
26/01/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.40000	0.37300	6.75000	0.00000	0.0000	430
26/01/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.96300	1.00700	4.56906	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.92400	1.97400	2.59875	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.92000	2.97000	1.71233	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.63200	5.58100	0.90554	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.64200	3.59200	1.37287	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.23300	1.19000	3.48743	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.30100	0.32400	7.64120	0.00000	0.0000	55
26/01/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.43200	0.40400	6.48148	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.92000	0.96400	4.78261	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.87500	1.92500	2.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.87000	2.92100	1.77700	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.73200	5.68100	0.88974	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.74100	3.69100	1.33654	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.93200	5.88100	0.85974	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.93300	4.88300	1.01358	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.94000	3.88900	1.29442	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.02000	0.02100	5.00000	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
26/01/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.95100	2.90100	1.69434	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.88200	5.83100	0.86705	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.88400	4.83300	1.04423	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.89000	3.83900	1.31105	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.72100	0.76100	5.54785	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.10200	0.09100	10.78431	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.62900	1.67800	3.00798	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.62000	2.67100	1.94656	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.83200	5.78100	0.87449	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.84100	3.79000	1.32778	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.85300	2.80300	1.75254	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.08500	0.09100	7.05882	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.41600	1.37100	3.17797	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.24000	0.25800	7.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.57100	0.53800	5.77933	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.75900	0.79900	5.27009	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.09000	0.07900	12.22222	0.00000	0.0000	200
26/01/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.67800	1.72700	2.92014	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.67000	2.72100	1.91011	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.68200	5.63100	0.89757	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.69200	3.64100	1.38137	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.28400	0.30600	7.74648	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.46500	0.43600	6.23656	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.87800	0.92200	5.01139	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.82500	1.87500	2.73973	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.82000	2.87100	1.80851	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.58200	5.53100	0.91365	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.58500	4.53400	1.11232	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
26/01/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.59300	3.54200	1.41943	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.27800	1.23500	3.36463	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.10700	0.11600	8.41121	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.18800	1.14600	3.53535	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.23300	5.18200	0.97458	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.23700	4.18700	1.18008	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.09300	0.10000	7.52688	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.32400	1.28000	3.32326	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.83700	0.88000	5.13740	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.06800	0.06000	11.76471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.77600	1.82600	2.81532	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.43200	5.38100	0.93888	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.44400	3.39400	1.45180	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.07700	0.08300	7.79221	0.00000	0.0000	21,795
26/01/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.50800	1.46300	2.98408	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.68400	0.72300	5.70175	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.11500	0.10300	10.43478	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.58000	1.62900	3.10127	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.57100	2.62100	1.94477	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.08900	4.03800	1.24725	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.07400	0.07900	6.75676	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.55500	1.50900	2.95820	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.37000	1.32600	3.21168	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.58100	0.61700	6.19621	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.16200	0.14700	9.25926	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.73100	7.68000	0.65968	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.23100	6.18100	0.80244	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.73400	4.68300	1.07731	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.24600	3.19600	1.54036	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.28800	1.33700	3.80435	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
26/01/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.77000	2.82100	1.84116	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.26900	4.32000	1.19466	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.98100	7.93000	0.63902	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.48100	6.43000	0.78692	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.49400	3.44300	1.45965	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.20200	0.21800	7.92079	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.68300	0.64800	5.12445	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.05000	1.09800	4.57143	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.52100	2.57100	1.98334	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.01900	4.07000	1.26897	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.60200	1.55600	2.87141	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.43300	0.46400	7.15935	0.00000	0.0000	390
26/01/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.26400	0.24400	7.57576	0.00000	0.0000	130
26/01/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.48500	4.43500	1.11483	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	21,978
26/01/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.13800	4.08700	1.23248	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	21,978
26/01/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.46200	1.41700	3.07798	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.64900	1.60300	2.78957	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.40700	0.43700	7.37101	0.00000	0.0000	100
26/01/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.28800	0.26700	7.29167	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.43600	4.38500	1.14968	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.88600	1.83900	2.49205	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.79100	1.74400	2.62423	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.38200	0.41100	7.59162	0.00000	0.0000	600
26/01/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.31300	0.29100	7.02875	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.93400	1.88700	2.43020	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.83800	1.79100	2.55713	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
26/01/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.74300	1.69700	2.63913	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.35800	0.38700	8.10056	0.00000	0.0000	33
26/01/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.33900	0.31700	6.48968	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.78400	4.73300	1.06605	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.22700	0.24400	7.48899	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.60800	0.57400	5.59211	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.98300	4.93200	1.02348	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.90200	2.85200	1.72295	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.80400	2.75400	1.78317	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.70600	2.65700	1.81079	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.18100	0.19600	8.28729	0.00000	0.0000	1,900
26/01/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.76200	0.72600	4.72441	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.83400	4.78300	1.05503	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.75500	2.70500	1.81488	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.65700	2.60800	1.84419	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.21400	0.23100	7.94393	0.00000	0.0000	139
26/01/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.64500	0.61100	5.27132	0.00000	0.0000	4
26/01/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.68400	4.63400	1.06746	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.60800	2.55900	1.87883	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.51100	2.46200	1.95141	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.41400	2.36600	1.98840	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.31700	2.26900	2.07164	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.22100	2.17300	2.16119	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.12500	2.07800	2.21176	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.03000	1.98200	2.36453	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.25400	0.27300	7.48031	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.53500	0.50300	5.98131	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	26,596

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
26/01/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.38600	4.33500	1.16279	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	26,596
26/01/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.69600	1.65000	2.71226	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.63500	4.58400	1.10032	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.56000	2.51100	1.91406	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.46200	2.41400	1.94963	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.36600	2.31700	2.07101	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.17300	2.12600	2.16291	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.07800	2.03100	2.26179	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.98200	1.93500	2.37134	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.26900	0.28900	7.43494	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.50000	0.46900	6.20000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.26900	2.22100	2.11547	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.93100	7.88000	0.64305	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.06900	4.12000	1.25338	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.98200	5.93100	0.85256	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	3.99000	3.93900	1.27820	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.03100	7.98000	0.63504	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.03200	5.98100	0.84549	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.03900	3.98800	1.26269	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.96900	4.02000	1.28496	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.18100	8.13000	0.62340	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.18100	6.13100	0.80893	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.18800	4.13700	1.21777	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.81900	3.87000	1.33543	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.95	P	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
26/01/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.08100	8.03000	0.63111	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.08200	6.03100	0.83854	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.91900	3.97000	1.30135	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.73100	9.68000	0.52410	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.13100	8.08000	0.62723	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.13200	6.08100	0.83170	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.86900	3.92000	1.31817	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.23100	8.18000	0.61961	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.76900	3.82000	1.35314	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.28100	8.23000	0.61587	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.28100	6.23100	0.79605	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.79800	0.83900	5.13784	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.72700	1.77600	2.83729	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.72000	2.77100	1.87500	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.71900	3.77000	1.37134	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.83100	7.78000	0.65126	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.16900	4.22000	1.22331	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.88100	7.83000	0.64713	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.11900	4.17000	1.23816	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.33100	8.28000	0.61217	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.33100	6.28000	0.80556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.66900	3.72000	1.39002	0.00000	0.0000	0
26/01/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.90420	7.95560	0.65029	7.94300	7.9405	6,211

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
26/01/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.94700	7.89500	0.65433	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.95900	5.90700	0.87263	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.98400	3.93400	1.25502	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.11300	0.12000	6.19469	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.05900	2.01400	2.18553	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.12900	1.17400	3.98583	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.06400	2.11400	2.42248	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.05700	3.10800	1.66830	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.05500	4.10600	1.25771	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.89700	7.84600	0.64581	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.90900	5.85800	0.86309	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.93500	3.88500	1.27065	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.11700	0.12300	5.12821	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.01300	1.96700	2.28515	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.51200	0.54200	5.85938	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.40800	0.38600	5.39216	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.17200	1.21800	3.92491	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.11400	2.16400	2.36518	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.10600	3.15800	1.67418	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.10500	4.15600	1.24239	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.49000	0.51800	5.71429	0.00000	0.0000	409
26/01/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.43600	0.41200	5.50459	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	7.99700	7.94500	0.65024	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.00900	5.95700	0.86537	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.03300	3.98300	1.23977	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.11000	0.11600	5.45455	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.10600	2.06000	2.18424	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.46800	0.49500	5.76923	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
26/01/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.46400	0.43900	5.38793	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.08600	1.13100	4.14365	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	2.01500	2.06500	2.48139	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	3.00700	3.05800	1.69604	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	4.00500	4.05600	1.27341	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.04700	7.99500	0.64620	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.05800	6.00700	0.84186	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.08200	4.03200	1.22489	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.10700	0.11300	5.60748	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.15300	2.10700	2.13655	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.44800	0.47300	5.58036	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.49400	0.46700	5.46559	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.04600	1.08800	4.01530	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.09200	0.08200	10.86957	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.96600	2.01600	2.54323	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.95700	3.00800	1.72472	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.95500	4.00600	1.28951	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.14700	8.09500	0.63827	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.15700	6.10600	0.82833	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.18000	4.13000	1.19617	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.10000	0.10600	6.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.24600	2.20000	2.04809	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.41200	0.43600	5.82524	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.55800	0.53000	5.01792	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.96900	1.01000	4.23117	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.86900	1.91800	2.62172	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.85700	2.90800	1.78509	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.85500	3.90600	1.32296	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	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
26/01/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.19700	8.14500	0.63438	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.20600	6.15500	0.82179	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.22900	4.17900	1.18231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.29300	2.24700	2.00611	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.39500	0.41800	5.82278	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.59100	0.56200	4.90694	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.93200	0.97200	4.29185	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12800	0.11600	9.37500	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.82100	1.87000	2.69083	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.80800	2.85900	1.81624	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.80500	3.85600	1.34034	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.24700	8.19500	0.63053	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.25600	6.20400	0.83120	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.27800	4.22800	1.16877	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.09400	0.09900	5.31915	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.34000	2.29300	2.00855	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.37900	0.40100	5.80475	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.62500	0.59500	4.80000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.89600	0.93500	4.35268	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.14200	0.12900	9.15493	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.77300	1.82200	2.76368	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.75800	2.80900	1.84917	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.75500	3.80600	1.35819	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.39700	8.34500	0.61927	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.40400	6.35300	0.79638	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.42500	4.37500	1.12994	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.08500	0.09000	5.88235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.48100	2.43400	1.89440	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.79300	0.82900	4.53972	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
26/01/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.18900	0.17300	8.46561	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.63000	1.67800	2.94479	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.60900	2.66000	1.95477	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.60500	3.65700	1.44244	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.34700	8.29500	0.62298	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.35500	6.30300	0.81825	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.37600	4.32600	1.14260	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.43400	2.38700	1.93098	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.34900	0.37000	6.01719	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.69500	0.66400	4.46043	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.82600	0.86400	4.60048	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.17200	0.15800	8.13953	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.67800	1.72600	2.86055	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.65900	2.70900	1.88041	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.65500	3.70600	1.39535	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.49700	8.44500	0.61198	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.50300	6.45200	0.78425	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.52400	4.47300	1.12732	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.57600	2.52900	1.82453	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.30900	0.32800	6.14887	0.00000	0.0000	585
26/01/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.80500	0.77200	4.09938	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.72900	0.76400	4.80110	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.22500	0.20800	7.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.53600	1.58400	3.12500	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.51000	2.56000	1.99203	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.50500	3.55700	1.48359	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.33600	0.35500	5.65476	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.73200	0.69900	4.50820	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
26/01/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.79800	7.74600	0.66684	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.81000	5.75800	0.89501	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.83600	3.78700	1.27737	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.12400	0.13100	5.64516	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.92000	1.87500	2.34375	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.56100	0.59100	5.34759	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.35700	0.33500	6.16246	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.26100	1.30700	3.64790	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.21200	2.26300	2.30561	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.20600	3.25700	1.59077	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.20400	4.25600	1.23692	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.84700	7.79600	0.64993	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.86000	5.80800	0.88737	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.88600	3.83600	1.28667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.12000	0.12700	5.83333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.96600	1.92100	2.28891	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.53600	0.56600	5.59701	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.38200	0.36000	5.75916	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.21700	1.26200	3.69762	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.16300	2.21300	2.31160	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.15600	3.20700	1.61597	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.15400	4.20600	1.25181	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.09700	8.04500	0.64221	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.10700	6.05600	0.83511	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.13100	4.08100	1.21036	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10300	0.10900	5.82524	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.19900	2.15300	2.09186	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.43000	0.45400	5.58140	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
26/01/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.52600	0.49800	5.32319	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	1.00700	1.04800	4.07150	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.10300	0.09200	10.67961	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.91800	1.96700	2.55474	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.90700	2.95800	1.75439	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.90500	3.95600	1.30602	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.29700	8.24500	0.62673	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.30500	6.25400	0.80888	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.32700	4.27700	1.15554	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09100	0.09600	5.49451	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.38700	2.34000	1.96900	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.36400	0.38500	5.76923	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.66000	0.62900	4.69697	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.86100	0.89900	4.41347	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.72500	1.77400	2.84058	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.70800	2.75900	1.88331	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.70500	3.75600	1.37652	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.44700	8.39500	0.61560	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.45400	6.40200	0.80570	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.47400	4.42400	1.11757	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.08300	0.08800	6.02410	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.52900	2.48200	1.85844	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.32200	0.34100	5.90062	0.00000	0.0000	3,000
26/01/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.76800	0.73500	4.29688	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.76000	0.79600	4.73684	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.20600	0.19000	7.76699	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.58300	1.63100	3.03222	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.55900	2.61000	1.99297	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.55500	3.60700	1.46273	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	4.35	P	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
26/01/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.15900	0.16900	6.28931	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.55500	1.51300	2.70096	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.17600	0.18700	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.42200	1.38100	2.88326	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.92100	0.88500	3.90879	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.27500	0.29100	5.81818	0.00000	0.0000	500
26/01/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.04100	1.00300	3.65034	0.00000	0.0000	0
26/01/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.24500	0.25900	5.71429	0.00000	0.0000	3,000
26/01/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.04020	8.09150	0.63804	0.00000	0.0000	493
26/01/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.92800	7.87700	0.64329	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.94700	5.89700	0.84076	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07700	0.08000	3.89610	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.98700	3.93900	1.20391	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.18400	0.19200	4.34783	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.09400	2.05100	2.05349	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.60400	0.63200	4.63576	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.51400	0.49100	4.47471	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.20800	1.25100	3.55960	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11800	0.11000	6.77966	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.10800	2.15800	2.37192	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.09600	3.14700	1.64729	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.09100	4.14200	1.24664	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.40400	0.42300	4.70297	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.91400	0.88200	3.50109	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.97800	7.92700	0.63926	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	5.99600	5.94700	0.81721	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.03600	3.98800	1.18930	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.18000	0.18800	4.44444	0.00000	0.0000	300
26/01/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.14000	2.09700	2.00935	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.16800	1.21000	3.59589	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12800	0.11900	7.03125	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.05800	2.10900	2.47813	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.04700	3.09700	1.64096	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.04100	4.09300	1.28681	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00200	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
26/01/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.02700	7.97700	0.62290	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.04600	5.99600	0.82699	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.08400	4.03600	1.17532	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.17500	0.18300	4.57143	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.18500	2.14200	1.96796	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.56200	0.58900	4.80427	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.57200	0.54800	4.19580	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.12800	1.17100	3.81206	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13800	0.13000	5.79710	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	2.00900	2.06000	2.53858	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.99700	3.04800	1.70170	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.99200	4.04300	1.27756	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.07700	8.02700	0.61904	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.09500	6.04600	0.80394	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.13300	4.08500	1.16138	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.17100	0.17900	4.67836	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.23100	2.18800	1.92739	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.54400	0.56800	4.41176	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.60400	0.57700	4.47020	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.09200	1.13100	3.57143	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15200	0.14000	7.89474	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.96200	2.01100	2.49745	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.94700	2.99800	1.73057	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.94200	3.99300	1.29376	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.58300	0.61000	4.63122	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.54300	0.51900	4.41989	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.12600	8.07600	0.61531	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.14500	6.09500	0.81367	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.18100	4.13300	1.14805	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.16700	0.17400	4.19162	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
26/01/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.27700	2.23300	1.93237	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.52600	0.55000	4.56274	0.00000	0.0000	4,400
26/01/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.63600	0.60900	4.24528	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.05700	1.09500	3.59508	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.16700	0.15400	7.78443	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.91400	1.96400	2.61233	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.89800	2.94800	1.72533	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.89200	3.94300	1.31038	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.17600	8.12600	0.61155	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.19400	6.14400	0.80723	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.23000	4.18200	1.13475	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.16200	0.17000	4.93827	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.32200	2.27900	1.85185	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.50800	0.53200	4.72441	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.66800	0.64100	4.04192	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	1.02200	1.06000	3.71820	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.18200	0.16900	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.86700	1.91700	2.67809	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.84800	2.89900	1.79073	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.84200	3.89300	1.32743	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.22600	8.17500	0.61999	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.24300	6.19300	0.80090	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.27800	4.23000	1.12202	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.15800	0.16600	5.06329	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.36800	2.32500	1.81588	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.49100	0.51400	4.68432	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.70100	0.67300	3.99429	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.98800	1.02500	3.74494	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.19800	0.18400	7.07071	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.82100	1.87000	2.69083	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.79900	2.84900	1.78635	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00900	0.00800	11.11111	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
26/01/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.79200	3.84300	1.34494	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.42400	8.37400	0.59354	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.44100	6.39100	0.77628	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.06300	0.06600	4.76190	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.47300	4.42500	1.07311	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.14300	0.15000	4.89510	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.55300	2.50900	1.72346	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.43100	0.45100	4.64037	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.84100	0.81000	3.68609	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.86200	0.89600	3.94432	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.27200	0.25500	6.25000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.63700	1.68500	2.93219	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.60100	2.65100	1.92234	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.59300	3.64400	1.41943	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.37400	8.32400	0.59709	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.39100	6.34100	0.78235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.42400	4.37600	1.08499	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.14700	0.15400	4.76190	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.50700	2.46300	1.75509	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.44500	0.46600	4.71910	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.80500	0.77500	3.72671	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.89200	0.92700	3.92377	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.25200	0.23600	6.34921	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.68200	1.73100	2.91320	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.65000	2.70100	1.92453	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.64300	3.69400	1.39995	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.39100	0.41000	4.85934	0.00000	0.0000	117
26/01/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.95100	0.91900	3.36488	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.47400	8.42300	0.60184	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.49000	6.44000	0.77042	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.06200	0.06400	3.22581	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
26/01/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.52200	4.47300	1.08359	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.14000	0.14600	4.28571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.60000	2.55500	1.73077	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.41700	0.43700	4.79616	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.87700	0.84600	3.53478	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.83200	0.86600	4.08654	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29200	0.27500	5.82192	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.59200	1.63900	2.95226	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.55100	2.60200	1.99922	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.54300	3.59400	1.43946	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.47500	0.49700	4.63158	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.73500	0.70600	3.94558	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.82900	7.77800	0.65142	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.84800	5.79900	0.83789	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08000	0.08300	3.75000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.89000	3.84200	1.23393	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.19300	0.20200	4.66321	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.00300	1.96100	2.09685	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.64900	0.67800	4.46841	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.45900	0.43700	4.79303	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.28900	1.33400	3.49108	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09900	0.09300	6.06061	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.20600	2.25700	2.31188	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.19500	3.24600	1.59624	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.19100	4.24200	1.21689	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.87800	7.82800	0.63468	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.89800	5.84800	0.84774	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07800	0.08100	3.84615	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.93800	3.89000	1.21889	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.18800	0.19700	4.78723	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.04800	2.00600	2.05078	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.62700	0.65500	4.46571	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.48700	0.46400	4.72279	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.24800	1.29200	3.52564	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10800	0.10100	6.48148	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
26/01/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.15700	2.20800	2.36439	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.14600	3.19600	1.58932	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.14100	4.19200	1.23159	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.27500	8.22500	0.60423	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.29300	6.24300	0.79453	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.06700	0.07000	4.47761	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.32700	4.27900	1.10931	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.15400	0.16100	4.54545	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.41400	2.37000	1.82270	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.95500	0.99200	3.87435	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.21500	0.20100	6.51163	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.77400	1.82300	2.76212	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.74900	2.80000	1.85522	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.74200	3.79400	1.38963	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.32500	8.27400	0.61261	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.34200	6.29200	0.78839	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.37600	4.32700	1.11974	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.15000	0.15700	4.66667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.46000	2.41600	1.78862	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.46000	0.48100	4.56522	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.77000	0.74000	3.89610	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.92300	0.95900	3.90033	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23300	0.21800	6.43777	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.72800	1.77700	2.83565	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.70000	2.75000	1.85185	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.69300	3.74400	1.38099	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.03400	6.98400	0.71083	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.05000	0.05200	4.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.06000	5.01100	0.96838	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.10900	0.11400	4.58716	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
26/01/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.11900	3.07300	1.47483	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.29700	0.31100	4.71380	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.30700	1.27000	2.83091	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.99000	5.04200	1.04208	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.34800	1.31100	2.74481	0.00000	0.0000	0
26/01/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.28800	0.30200	4.86111	0.00000	0.0000	330
26/01/2010	£ / R 2010/03/15			Foreign Exchange Future	12.35560	12.39110	0.28732	12.52100	12.4100	13,076
26/01/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	9.64400	9.60900	0.36292	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	7.64400	7.60900	0.45788	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	5.64400	5.60900	0.62013	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	3.64500	3.61000	0.96022	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	1.66900	1.63500	2.03715	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.10200	0.10900	6.86275	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	0.74600	0.71800	3.75335	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.48400	0.50900	5.16529	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.12800	0.11800	7.81250	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.36400	1.39800	2.49267	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.35700	2.39200	1.48494	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	9.79400	9.75900	0.35736	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	7.79400	7.75900	0.44906	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	5.79400	5.75900	0.60407	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	3.79500	3.76000	0.92227	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	1.81500	1.78100	1.87328	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	0.87500	0.84600	3.31429	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.38700	0.41100	6.20155	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	1.21700	1.25100	2.79376	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	2.20700	2.24300	1.63117	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.10	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
26/01/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	9.74400	9.70900	0.35920	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	7.74400	7.70900	0.45196	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	5.74400	5.70900	0.60933	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	3.74500	3.71000	0.93458	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	1.76600	1.73200	1.92525	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.08800	0.09400	6.81818	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	0.83200	0.80300	3.48558	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.41800	0.44200	5.74163	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.16200	0.15100	6.79012	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	1.26600	1.30000	2.68562	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	2.25700	2.29200	1.55073	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	3.20600	3.24100	1.09170	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.14400	9.10900	0.38276	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.14400	7.10900	0.48992	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	8.99400	8.95900	0.38915	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	6.99400	6.95900	0.50043	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	4.99400	4.95900	0.70084	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	2.99700	2.96300	1.13447	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.05400	1.02400	2.84630	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.27800	0.29900	7.55396	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.27200	0.25800	5.14706	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	1.02300	1.05600	3.22581	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	2.00800	2.04300	1.74303	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	3.00600	3.04100	1.16434	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	8.84400	8.80900	0.39575	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	6.84400	6.80900	0.51140	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
26/01/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	4.84400	4.80900	0.72254	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	2.84800	2.81400	1.19382	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	0.91900	0.89000	3.15560	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.35800	0.38100	6.42458	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.20200	0.19000	5.94059	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	1.16800	1.20200	2.91096	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	2.15800	2.19300	1.62187	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	3.15600	3.19100	1.10900	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	8.89400	8.85900	0.39352	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	6.89400	6.85900	0.50769	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	4.89400	4.85900	0.71516	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	2.89800	2.86300	1.20773	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	0.96400	0.93400	3.11203	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.33000	0.35200	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.22400	0.21100	5.80357	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	1.12000	1.15300	2.94643	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	2.10800	2.14300	1.66034	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	3.10600	3.14100	1.12685	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.04400	9.00900	0.38700	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.04400	7.00900	0.49688	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.04400	5.00900	0.69389	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.04700	3.01200	1.14867	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.10000	1.06900	2.81818	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.25800	0.27500	6.58915	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.30200	0.28400	5.96026	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.97600	1.00700	3.17623	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
26/01/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.95900	1.99400	1.78663	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.95600	2.99100	1.18403	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.29400	9.25900	0.37659	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.29400	7.25900	0.47985	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.44400	9.40900	0.37061	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.44400	7.40900	0.47018	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	9.69400	9.65900	0.36105	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	7.69400	7.65900	0.45490	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	5.69400	5.65900	0.61468	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	3.69500	3.66000	0.94723	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.09400	0.10100	7.44681	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	0.78800	0.76000	3.55330	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.45000	0.47500	5.55556	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.14400	0.13400	6.94444	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	1.31500	1.34900	2.58555	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	2.30700	2.34200	1.51712	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.59400	9.55900	0.36481	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.59400	7.55900	0.46089	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.54400	9.50900	0.36672	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.54400	7.50900	0.46394	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.49400	9.45900	0.36865	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.49400	7.45900	0.46704	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.39400	9.35900	0.37258	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.39400	7.35900	0.47336	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
26/01/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.24400	9.20900	0.37862	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.24400	7.20900	0.48316	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.19400	9.15900	0.38068	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.19400	7.15900	0.48652	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.09400	9.05900	0.38487	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.09400	7.05900	0.49337	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.09400	5.05900	0.68708	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.09700	3.06200	1.13013	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.14600	1.11500	2.70506	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.23900	0.25500	6.69456	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.33300	0.31400	5.70571	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.93000	0.96100	3.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.90900	1.94400	1.83342	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.90600	2.94100	1.20440	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	8.94400	8.90900	0.39132	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	6.94400	6.90900	0.50403	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	4.94400	4.90900	0.70793	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	3.94500	3.91000	0.88720	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	2.94800	2.91300	1.18725	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	1.96100	1.92700	1.73381	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.00900	0.97900	2.97324	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.30400	0.32500	6.90789	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.24800	0.23400	5.64516	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	1.07100	1.10400	3.08123	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	2.05800	2.09300	1.70068	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
26/01/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	3.05600	3.09100	1.14529	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	1.71700	1.68400	1.92196	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.54400	5.50900	0.63131	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.54400	4.51000	0.74824	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.54500	3.51100	0.95910	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.55100	2.51600	1.37201	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.57200	1.53900	2.09924	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.11900	0.12800	7.56303	0.00000	0.0000	11,630
26/01/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	0.66300	0.63700	3.92157	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.55500	0.58100	4.68468	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.09900	0.09000	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.46300	1.49700	2.32399	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.45700	2.49200	1.42450	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.29400	5.25900	0.66113	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.29500	4.26000	0.81490	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.29600	3.26100	1.06189	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.30400	2.27000	1.47569	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.33400	1.30100	2.47376	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.17500	0.18800	7.42857	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.46900	0.44700	4.69083	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.75400	0.78300	3.84615	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.71000	1.74500	2.04678	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.70600	2.74200	1.33038	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.39400	5.35900	0.64887	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.39500	4.36000	0.79636	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
26/01/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.39600	3.36100	1.03062	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.40300	2.36800	1.45651	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.42900	1.39600	2.30931	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.15000	0.16100	7.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.54400	0.52000	4.41176	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.67100	0.69900	4.17288	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.06500	0.05800	10.76923	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.61100	1.64600	2.17256	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.60600	2.64200	1.38143	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.19400	5.15900	0.67385	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.19500	4.16000	0.83433	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.19600	3.16200	1.06383	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.20600	2.17200	1.54125	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.23900	1.20700	2.58273	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.20500	0.21900	6.82927	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.39900	0.37800	5.26316	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.84100	0.87000	3.44828	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.80900	1.84400	1.93477	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.80600	2.84200	1.28297	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.49400	5.45900	0.63706	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.49400	4.46000	0.75656	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.49600	3.46100	1.00114	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.50100	2.46700	1.35946	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.52400	1.49100	2.16535	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.12800	0.13800	7.81250	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.62200	0.59700	4.01929	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.59300	0.61900	4.38449	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
26/01/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.08700	0.07800	10.34483	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.51200	1.54700	2.31481	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.50700	2.54200	1.39609	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.59400	5.55900	0.62567	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.59400	4.55900	0.76186	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.59500	3.56000	0.97357	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.60000	2.56600	1.30769	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.62100	1.58700	2.09747	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	0.70400	0.67700	3.83523	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.51900	0.54400	4.81696	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.11300	0.10300	8.84956	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.41300	1.44800	2.47700	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.40700	2.44200	1.45409	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.44400	5.40900	0.64291	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.44400	4.41000	0.76508	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.44600	3.41100	1.01567	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.45200	2.41700	1.42741	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.47600	1.44300	2.23577	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.13900	0.14900	7.19424	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.58300	0.55800	4.28816	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.63200	0.65900	4.27215	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.07600	0.06800	10.52632	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.56200	1.59600	2.17670	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.55700	2.59200	1.36879	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.34400	5.30900	0.65494	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.34500	4.31000	0.80552	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
26/01/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.34600	3.31100	1.04603	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	11,630
26/01/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.35300	2.31900	1.44496	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.38100	1.34800	2.38957	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.16200	0.17400	7.40741	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.50600	0.48300	4.54545	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.71200	0.74000	3.93258	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.66100	1.69500	2.04696	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.65600	2.69200	1.35542	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.24400	5.20900	0.66743	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.24500	4.21000	0.82450	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.24600	3.21100	1.07825	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.25500	2.22100	1.50776	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.28600	1.25400	2.48834	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.18900	0.20300	7.40741	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.43300	0.41200	4.84988	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.79700	0.82600	3.63864	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.76000	1.79500	1.98864	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.75600	2.79200	1.30624	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.14400	5.10900	0.68040	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.14500	4.11000	0.84439	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.14700	3.11200	1.11217	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.15700	2.12300	1.57626	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.22100	0.23600	6.78733	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.36500	0.34500	5.47945	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.88500	0.91500	3.38983	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.85900	1.89400	1.88273	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
26/01/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.85600	2.89200	1.26050	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.19300	1.16100	2.68231	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.24400	8.20900	0.42455	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.24400	6.20900	0.56054	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.75600	3.79100	0.93184	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.14400	8.10900	0.42976	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.14400	6.10900	0.56966	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.85600	3.89100	0.90768	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.19400	8.15900	0.42714	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.19400	6.15900	0.56506	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.80600	3.84100	0.91960	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.44400	8.40900	0.41450	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.44400	6.40900	0.54314	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.55600	3.59100	0.98425	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.54400	8.50900	0.40964	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.54400	6.50900	0.53484	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.45600	3.49100	1.01273	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.49400	8.45900	0.41206	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.49400	6.45900	0.53896	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.50600	3.54100	0.99829	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.59400	8.55900	0.40726	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.59400	6.55900	0.53079	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
26/01/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.40600	3.44100	1.02760	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	8.74400	8.70900	0.40027	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	6.74400	6.70900	0.51898	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	4.74400	4.70900	0.73777	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	2.74900	2.71400	1.27319	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	3.25600	3.29100	1.07494	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	8.79400	8.75900	0.39800	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	6.79400	6.75900	0.51516	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	4.79400	4.75900	0.73008	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	2.79800	2.76400	1.21515	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	8.69400	8.65900	0.40258	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	6.69400	6.65900	0.52286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	4.69400	4.65900	0.74563	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	2.69900	2.66500	1.25973	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	3.30600	3.34100	1.05868	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	7.99400	7.95900	0.43783	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	5.99400	5.95900	0.58392	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	3.99500	3.96000	0.87610	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.01000	1.97600	1.69154	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	4.00600	4.04100	0.87369	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.40600	4.44100	0.79437	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	3.35600	3.39100	1.04291	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	4.35600	4.39100	0.80349	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
26/01/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.50600	4.54100	0.77674	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	4.30600	4.34100	0.81282	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.29400	8.25900	0.42199	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.29400	6.25900	0.55609	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.70600	3.74100	0.94441	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	4.20600	4.24100	0.83214	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	7.84400	7.80900	0.44620	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	5.84400	5.80900	0.59890	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	3.84500	3.81000	0.91027	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	1.86300	1.83000	1.77134	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	4.15600	4.19100	0.84216	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.09400	8.05900	0.43242	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.09400	6.05900	0.57434	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.09500	4.06000	0.85470	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.10800	2.07400	1.61290	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.90600	3.94100	0.89606	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.34400	8.30900	0.41946	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.34400	6.30900	0.55170	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.65600	3.69100	0.95733	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.04400	8.00900	0.43511	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.04400	6.00900	0.57909	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.04500	4.01000	0.86527	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
26/01/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.05900	2.02500	1.65129	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.95600	3.99100	0.88473	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.39400	8.35900	0.41696	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.39400	6.35900	0.54739	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.60600	3.64100	0.97060	0.00000	0.0000	0
26/01/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14			Foreign Exchange Future	12.56430	12.60130	0.29449	12.70900	12.6250	12,363
26/01/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.48600	9.44900	0.39005	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.48800	7.45100	0.49412	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	9.78600	9.74900	0.37809	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	7.78800	7.75100	0.47509	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.28700	9.25000	0.39841	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.28800	7.25200	0.49396	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.29600	5.26000	0.67976	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.34000	3.30500	1.04790	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.13700	9.10000	0.40495	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.13900	7.10200	0.51828	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.14700	5.11200	0.68001	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.05900	0.06200	5.08475	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.19500	3.16100	1.06416	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.03700	9.00000	0.40943	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.03900	7.00200	0.52564	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.22600	0.23800	5.30973	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.26200	1.23700	1.98098	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.48300	0.50300	4.14079	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.51900	0.50200	3.27553	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.98800	2.02100	1.65996	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.02400	0.02000	16.66667	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
26/01/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.97300	3.00900	1.21090	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	8.83700	8.80000	0.41869	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	6.83900	6.80200	0.54101	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	8.88700	8.85000	0.41634	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	6.88900	6.85200	0.53709	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.54900	0.57300	4.37158	0.00000	0.0000	8,032
26/01/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.43500	0.42200	2.98851	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	1.20900	1.24100	2.64682	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.09500	0.09000	5.26316	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	2.13400	2.16900	1.64011	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	3.12100	3.15800	1.18552	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.33600	9.30000	0.38560	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.34500	5.30900	0.67353	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.05200	0.05500	5.76923	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.38800	3.35400	1.00354	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.53600	9.49900	0.38800	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.53800	7.50100	0.49085	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.54300	5.50700	0.64947	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	9.68600	9.64900	0.38199	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	7.68800	7.65100	0.48127	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.65300	0.67800	3.82848	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.33900	0.32700	3.53982	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.38400	1.41600	2.31214	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	2.33000	2.36600	1.54506	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	9.73600	9.69900	0.38003	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	7.73800	7.70100	0.47816	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.34000	1.37100	2.31343	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
26/01/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	2.28100	2.31600	1.53441	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	9.63600	9.59900	0.38398	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	7.63800	7.60100	0.48442	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.15200	0.16000	5.26316	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	1.78800	1.75900	1.62192	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.30300	0.31800	4.95050	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	0.93900	0.91700	2.34292	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.68100	0.70700	3.81791	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.31700	0.30600	3.47003	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.42900	1.46100	2.23933	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.37900	2.41500	1.51324	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.58600	9.54900	0.38598	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.59300	5.55700	0.64366	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.63100	3.59700	0.93638	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.43600	9.40000	0.38152	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.43800	7.40100	0.49745	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.38600	9.35000	0.38355	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.38800	7.35100	0.50081	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.39500	5.35900	0.66728	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.43700	3.40200	1.01833	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.23700	9.20000	0.40056	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.23800	7.20200	0.49737	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.24600	5.21000	0.68624	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.29100	3.25700	1.03312	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.93800	0.96500	2.87846	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.17400	0.16400	5.74713	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
26/01/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.79800	1.83100	1.83537	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.77400	2.81100	1.33381	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.18700	9.15000	0.40274	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.18800	7.15200	0.50083	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.08700	9.05000	0.40718	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.08900	7.05200	0.52194	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.21900	0.23000	5.02283	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.30500	1.27900	1.99234	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	1.04700	1.07600	2.76982	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.13300	0.12500	6.01504	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.94000	1.97300	1.70103	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	8.98700	8.95000	0.41171	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	6.98900	6.95200	0.52940	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.49400	5.45800	0.65526	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.50800	4.47300	0.77640	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.53400	3.49900	0.99038	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.57400	2.54200	1.24320	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.23500	0.24600	4.68085	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.22100	1.19500	2.12940	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.50200	0.52600	4.78088	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.48800	0.47500	2.66393	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	1.12500	1.15600	2.75556	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	2.03600	2.07000	1.66994	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	3.02200	3.05900	1.22435	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.14700	0.15500	5.44218	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	1.83300	1.80400	1.58211	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.04000	6.00400	0.59603	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.03500	0.03700	5.71429	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
26/01/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.07100	4.03600	0.85974	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.09800	3.06400	1.09748	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.74000	0.76600	3.51351	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.27600	0.26500	3.98551	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.51900	1.55100	2.10665	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	5.94100	5.90400	0.62279	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.35300	0.36900	4.53258	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	0.78900	0.76800	2.66160	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.80300	0.82900	3.23786	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.23900	0.22800	4.60251	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.61100	1.64300	1.98634	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.57700	2.61200	1.35817	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	5.64300	5.60600	0.65568	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	4.65500	4.62000	0.75188	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	3.68000	3.64500	0.95109	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.08000	0.08400	5.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	2.71600	2.68300	1.21502	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.21100	0.22200	5.21327	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.34700	1.32100	1.93022	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.44600	0.46600	4.48430	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.58200	0.56500	2.92096	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	1.01000	1.03800	2.77228	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.14600	0.13700	6.16438	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.89300	1.92600	1.74326	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.87400	2.91000	1.25261	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.90300	0.93000	2.99003	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.18900	0.17900	5.29101	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.75100	1.78300	1.82753	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.72500	2.76100	1.32110	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.09800	5.06200	0.70616	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.11900	4.08500	0.82544	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
26/01/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.31500	0.33000	4.76190	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	0.90100	0.87900	2.44173	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.71000	0.73600	3.66197	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.29600	0.28500	3.71622	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.42900	2.46400	1.44092	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	5.99100	5.95400	0.61759	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.02300	3.98700	0.89485	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.05000	3.01700	1.08197	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.16700	0.17600	5.38922	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	1.65300	1.62500	1.69389	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.34000	0.35600	4.70588	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	0.82600	0.80500	2.54237	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.77100	0.79700	3.37224	0.00000	0.0000	28
26/01/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.25700	0.24600	4.28016	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.56500	1.59700	2.04473	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.52700	2.56300	1.42461	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	5.89100	5.85500	0.61110	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	4.90100	4.86500	0.73454	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	3.92500	3.88900	0.91720	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.06800	0.07200	5.88235	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	2.95400	2.92100	1.11713	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.36700	0.38400	4.63215	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	0.75300	0.73300	2.65604	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.83500	0.86200	3.23353	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.22100	0.21100	4.52489	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.65700	1.69000	1.99155	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.62600	2.66200	1.37091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.38100	0.39900	4.72441	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	0.71700	0.69800	2.64993	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.86800	0.89500	3.11060	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.20400	0.19400	4.90196	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.67600	2.71100	1.30792	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00600	0.00700	16.66667	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
26/01/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	5.69200	5.65600	0.63247	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	4.70400	4.66900	0.74405	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	3.72900	3.69400	0.93859	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.07700	0.08100	5.19481	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	2.76300	2.73000	1.19435	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.42900	0.44800	4.42890	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.61500	0.59700	2.92683	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.97300	1.00100	2.87770	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.15900	0.15000	5.66038	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.84500	1.87800	1.78862	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.82400	2.86000	1.27479	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.20400	0.21400	4.90196	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.39000	1.36300	1.94245	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.44400	5.40800	0.66128	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.46000	4.42400	0.80717	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.48500	3.45100	0.97561	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.09100	0.09600	5.49451	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.52700	2.49500	1.26632	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.25200	0.26400	4.76190	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.13800	1.11300	2.19684	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.19700	5.16100	0.69271	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.21600	4.18100	0.83017	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.24300	3.20900	1.04841	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.10700	0.11300	5.60748	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.29300	2.26200	1.35194	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.29200	0.30600	4.79452	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	0.97800	0.95500	2.35174	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	4.99900	4.96400	0.70014	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.29600	1.32700	2.39198	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	2.23200	2.26700	1.56810	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	3.22000	3.25700	1.14907	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00600	0.00600	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
26/01/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	4.85200	4.81600	0.74196	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	3.87600	3.84000	0.92879	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.13400	0.14100	5.22388	0.00000	0.0000	8,032
26/01/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	1.97000	1.94000	1.52284	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	1.25200	1.28400	2.55591	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	2.18300	2.21800	1.60330	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	3.97400	3.93800	0.90589	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.00200	2.96900	1.09927	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.06300	2.03200	1.50267	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.24300	0.25500	4.93827	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.17900	1.15400	2.12044	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.52500	0.54900	4.57143	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.46100	0.44800	2.81996	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	1.16700	1.19800	2.65638	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	2.08500	2.11900	1.63070	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	3.07200	3.10800	1.17188	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.33800	7.30200	0.49060	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	5.84100	5.80500	0.61633	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.36200	4.32700	0.80238	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.07000	0.07400	5.71429	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	2.90600	2.87300	1.13558	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.18400	0.19400	5.43478	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.52000	1.49300	1.77632	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.57400	0.59800	4.18118	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.41000	0.39700	3.17073	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.70400	1.73600	1.87793	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	3.17100	3.20700	1.13529	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.66500	4.70200	0.79314	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.17200	0.18100	5.23256	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
26/01/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.60800	1.58000	1.74129	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.58800	7.55100	0.48761	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.09000	6.05400	0.59113	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.60600	4.57100	0.75988	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.14600	3.11300	1.04895	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.15700	0.16500	5.09554	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	1.74300	1.71400	1.66380	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.46400	0.48400	4.31034	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.55000	0.53300	3.09091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.47400	1.50600	2.17096	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.92300	2.95900	1.23161	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.41500	4.45200	0.83805	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.03800	8.00100	0.46031	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.53900	6.50300	0.55054	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.04900	5.01300	0.71301	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.58300	3.54800	0.97684	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.11900	0.12600	5.88235	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.15500	2.12500	1.39211	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.32700	0.34200	4.58716	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	0.86300	0.84100	2.54925	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	1.08600	1.11400	2.57827	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.12200	0.11300	7.37705	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.47800	2.51400	1.45278	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.96700	4.00300	0.90749	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	5.74200	5.70600	0.62696	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	4.75300	4.71800	0.73638	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	3.77800	3.74300	0.92642	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.07500	0.07900	5.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	2.81100	2.77800	1.17396	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
26/01/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.14300	0.15000	4.89510	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	1.87900	1.84900	1.59659	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.19700	0.20700	5.07614	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.43300	1.40600	1.88416	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.28100	0.29500	4.98221	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.01700	0.99400	2.26155	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.41200	0.43100	4.61165	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.64800	0.63000	2.77778	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.62600	0.65100	3.99361	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.36200	0.35000	3.31492	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.16200	0.17000	4.93827	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	1.69800	1.66900	1.70789	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	5.79200	5.75500	0.63881	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	4.80300	4.76700	0.74953	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	3.82700	3.79200	0.91455	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	2.85800	2.82500	1.15465	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.19100	0.20000	4.71204	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.47700	1.44900	1.89573	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.27100	0.28400	4.79705	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.05700	1.03300	2.27058	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.39600	0.41400	4.54545	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.68200	0.66300	2.78592	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.60000	0.62400	4.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.38600	0.37300	3.36788	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.17800	0.18700	5.05618	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.56400	1.53600	1.79028	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	11,194
26/01/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	4.95000	4.91400	0.72727	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.26100	0.27400	4.98084	0.00000	0.0000	11,194
26/01/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.09700	1.07300	2.18778	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.13800	0.14600	5.79710	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	1.92400	1.89500	1.50728	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.23700	8.20100	0.43705	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.24000	6.20300	0.59295	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.26500	4.23000	0.82063	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.10400	0.11000	5.76923	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.34000	2.30900	1.32479	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.76700	3.80400	0.98221	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
26/01/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.13800	8.10100	0.45466	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.14000	6.10400	0.58632	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.16800	4.13300	0.83973	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.11100	0.11700	5.40541	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.24700	2.21600	1.37962	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.86700	3.90400	0.95681	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.18700	8.15100	0.43972	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.19000	6.15300	0.59774	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.81700	3.85400	0.96935	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.43700	8.40000	0.43854	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.44000	6.40300	0.57453	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.56800	3.60500	1.03700	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.53700	8.50000	0.43341	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.55700	4.52200	0.76805	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.08500	0.09000	5.88235	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.62100	2.58900	1.22091	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.46900	3.50500	1.03776	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.48700	8.45000	0.43596	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.48900	6.45300	0.55479	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.51900	3.55500	1.02302	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.58700	8.55000	0.43088	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.58900	6.55300	0.54637	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.08200	0.08700	6.09756	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	2.66800	2.63600	1.19940	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.41900	3.45600	1.08219	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00500	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
26/01/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	8.73700	8.70000	0.42349	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	6.73900	6.70200	0.54904	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	3.27000	3.30700	1.13150	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	8.78700	8.75000	0.42108	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	6.78900	6.75200	0.54500	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	8.68700	8.65000	0.42592	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	6.68900	6.65200	0.55315	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	3.32000	3.35600	1.08434	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	7.98800	7.95100	0.46319	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.12300	0.12900	4.87805	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.10900	2.07800	1.46989	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	4.01700	4.05300	0.89619	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.36900	3.40600	1.09825	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	4.36500	4.40200	0.84765	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.51500	4.55200	0.81949	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	4.31500	4.35200	0.85747	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.28700	8.25000	0.44648	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.29000	6.25300	0.58824	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.31300	4.27800	0.81150	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.10000	0.10600	6.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.38600	2.35500	1.29925	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.71800	3.75400	0.96826	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.08800	8.05100	0.45747	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.11500	0.12100	5.21739	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.20100	2.17000	1.40845	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.91700	3.95400	0.94460	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
26/01/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	4.21600	4.25200	0.85389	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	7.83800	7.80100	0.47206	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	4.16600	4.20300	0.88814	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.33700	8.30000	0.44380	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.34000	6.30300	0.58360	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.09700	0.10200	5.15464	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.43300	2.40100	1.31525	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.66800	3.70400	0.98146	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	8.93700	8.90000	0.41401	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	6.93900	6.90200	0.53322	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.38700	8.35000	0.44116	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.39000	6.35300	0.57903	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.41100	4.37600	0.79347	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.09400	0.09900	5.31915	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.48000	2.44800	1.29032	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.61800	3.65500	1.02266	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	8.63700	8.60000	0.42839	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	6.63900	6.60200	0.55731	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13			Foreign Exchange Future	12.77370	12.81160	0.29670	12.92500	12.8680	1,186
26/01/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.71000	0.72900	2.67606	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.66600	0.64700	2.85285	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.68600	0.70400	2.62391	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.69200	0.67200	2.89017	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.73400	0.75300	2.58856	0.00000	0.0000	0
26/01/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.64000	0.62100	2.96875	0.00000	0.0000	0
26/01/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08480	0.08570	1.06132	0.00000	0.0000	1,364
26/01/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00580	0.00650	12.06897	0.00000	0.0000	0
26/01/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00100	0.00080	20.00000	0.00000	0.0000	0
26/01/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00155	0.00181	16.77419	0.00000	0.0000	0
26/01/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00675	0.00611	9.48148	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
26/01/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01487	0.01576	5.98521	0.00000	0.0000	0
26/01/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08630	0.08720	1.04287	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00852	0.00917	7.62911	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00222	0.00197	11.26126	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00421	0.00459	9.02613	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00791	0.00739	6.57396	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01648	0.01734	5.21845	0.00000	0.0000	0
26/01/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00018	0.00014	22.22222	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15			Foreign Exchange Future	10.80590	10.80050	0.04997	10.88250	10.8140	21,434
26/01/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.84400	8.85000	0.06784	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.84400	6.85000	0.08767	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.84400	4.85000	0.12386	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.84500	2.85100	0.21090	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.88800	0.89000	0.22523	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.31700	0.31400	0.94637	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.16100	0.16400	1.86335	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.16200	1.15500	0.60241	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.15600	2.15100	0.23191	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	3.15600	3.15100	0.15843	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.09400	9.10000	0.06598	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.09400	7.10000	0.08458	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.19400	9.20000	0.06526	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.19400	7.20000	0.08340	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.94400	8.95000	0.06708	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.94400	6.95000	0.08641	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	13,636
26/01/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.80200	1.80600	0.22198	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.74400	8.75000	0.06862	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.55	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
26/01/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.74400	6.75000	0.08897	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.74400	4.75000	0.12648	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.74500	2.75100	0.21858	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.79700	0.80000	0.37641	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.38000	0.37600	1.05263	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.12400	0.12600	1.61290	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.26000	1.25400	0.47619	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.25600	2.25100	0.22163	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.25600	3.25100	0.15356	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.59400	8.60000	0.06982	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.59400	6.60000	0.09099	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.59400	4.60000	0.13061	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.59600	2.60100	0.19260	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.66600	0.66900	0.45045	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.48700	0.48100	1.23203	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.08100	0.08100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.40900	1.40300	0.42583	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.40600	2.40100	0.20781	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.40600	3.40100	0.14680	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.64400	8.65000	0.06941	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.64400	6.65000	0.09031	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.64400	4.65000	0.12920	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.64600	2.65100	0.18896	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.70900	0.71200	0.42313	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.45000	0.44400	1.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.09400	0.09400	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
26/01/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.35900	1.35300	0.44150	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.35600	2.35100	0.21222	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.35600	3.35100	0.14899	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.99400	9.00000	0.06671	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.99400	7.00000	0.08579	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.24400	9.25000	0.06491	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.24400	7.25000	0.08283	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.29400	9.30000	0.06456	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.29400	7.30000	0.08226	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.14400	9.15000	0.06562	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.14400	7.15000	0.08399	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.04400	9.05000	0.06634	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.04400	7.05000	0.08518	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	8.89400	8.90000	0.06746	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.89400	6.90000	0.08703	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.79400	8.80000	0.06823	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.79400	6.80000	0.08831	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.79400	4.80000	0.12516	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.79500	2.80100	0.21467	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.84200	0.84500	0.35629	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.34800	0.34400	1.14943	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.14200	0.14400	1.40845	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.21100	1.20500	0.49546	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.20600	2.20100	0.22665	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
26/01/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	3.20600	3.20100	0.15596	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.69400	8.70000	0.06901	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.69400	6.70000	0.08963	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.54400	8.55000	0.07022	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.54400	6.55000	0.09169	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.54400	4.55000	0.13204	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.54400	3.55000	0.16930	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.54600	2.55100	0.19639	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.55600	1.55900	0.19280	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.62400	0.62600	0.32051	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.52500	0.51900	1.14286	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.45900	1.45300	0.41124	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.45600	2.45100	0.20358	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.45600	3.45100	0.14468	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.69400	4.70000	0.12782	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.69400	3.70000	0.16243	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.69500	2.70100	0.22263	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.70300	1.70700	0.23488	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	24
26/01/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.75300	0.75600	0.39841	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.41400	0.40900	1.20773	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.31000	1.30400	0.45802	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.30600	2.30100	0.21683	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00100	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
26/01/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.30600	3.30100	0.15124	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.89400	4.90000	0.12260	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.89400	3.90000	0.15408	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.89500	2.90100	0.20725	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.90000	1.90500	0.26316	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.93400	0.93600	0.21413	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.28800	0.28500	1.04167	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.18200	0.18500	1.64835	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.11200	1.10600	0.53957	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.10600	2.10100	0.23742	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	3.10600	3.10100	0.16098	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.94400	4.95000	0.12136	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.94400	3.95000	0.15213	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.94500	2.95100	0.20374	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.95000	1.95400	0.20513	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.98000	0.98300	0.30612	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.26100	0.25800	1.14943	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.20500	0.20800	1.46341	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.06300	1.05700	0.56444	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.05700	2.05100	0.29169	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	3.05600	3.05100	0.16361	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.14400	5.15000	0.11664	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.14400	4.15000	0.14479	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.14500	3.15100	0.19078	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/01/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.14800	2.15300	0.23277	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.16800	1.17100	0.25685	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.32100	0.32400	0.93458	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.87200	0.86500	0.80275	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.85700	1.85200	0.26925	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.85600	2.85100	0.17507	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.19400	5.20000	0.11552	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.19400	4.20000	0.14306	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.19500	3.20100	0.18779	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.19800	2.20300	0.22748	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.21600	1.21900	0.24671	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.16000	0.15800	1.25000	0.00000	0.0000	13,651
26/01/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.35400	0.35800	1.12994	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.82600	0.81800	0.96852	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.80700	1.80200	0.27670	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.80600	2.80100	0.17819	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.04400	5.05000	0.11895	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.04400	4.05000	0.14837	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.04500	3.05100	0.19704	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.04900	2.05400	0.24402	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.07400	1.07600	0.18622	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.25800	0.26200	1.55039	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.96600	0.95900	0.72464	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.95700	1.95100	0.30659	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.85	P	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
26/01/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.95600	2.95100	0.16915	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.99400	5.00000	0.12014	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.99400	4.00000	0.15023	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.99500	3.00100	0.20033	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.99900	2.00400	0.25013	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.02700	1.02900	0.19474	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.23500	0.23300	0.85106	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.22900	0.23300	1.74672	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.01400	1.00700	0.69034	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.00700	2.00100	0.29895	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	3.00600	3.00100	0.16633	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.09400	5.10000	0.11779	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.09400	4.10000	0.14656	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.09500	3.10100	0.19386	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.09800	2.10300	0.23832	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.12100	1.12400	0.26762	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.19500	0.19300	1.02564	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.28900	0.29300	1.38408	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.91900	0.91200	0.76170	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.90700	1.90100	0.31463	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.90600	2.90100	0.17206	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.34400	5.35000	0.11228	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.34400	4.35000	0.13812	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.34500	3.35000	0.14948	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	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
26/01/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.34700	2.35200	0.21304	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.36100	1.36400	0.22043	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.11900	0.11600	2.52101	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.46300	0.46600	0.64795	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.69100	0.68400	1.01302	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.65800	1.65200	0.36188	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.65600	2.65100	0.18825	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.24400	5.25000	0.11442	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.24400	4.25000	0.14138	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.24500	3.25100	0.18490	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.24700	2.25200	0.22252	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.26400	1.26700	0.23734	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.14500	0.14300	1.37931	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.38900	0.39300	1.02828	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.78000	0.77300	0.89744	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.75700	1.75200	0.28458	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.75600	2.75100	0.18142	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.29400	5.30000	0.11334	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.29400	4.30000	0.13973	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.29500	3.30000	0.15175	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.29700	2.30200	0.21768	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.42600	0.42900	0.70423	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.73500	0.72800	0.95238	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.70800	1.70200	0.35129	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.70600	2.70100	0.18477	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00100	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
26/01/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.39400	5.40000	0.11123	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.39400	4.40000	0.13655	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.39400	3.40000	0.17678	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.39700	2.40200	0.20859	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.40900	1.41300	0.28389	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.10800	0.10500	2.77778	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.50200	0.50500	0.59761	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.64800	0.64100	1.08025	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.60800	1.60200	0.37313	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.60600	2.60100	0.19186	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.44400	5.45000	0.11021	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.44400	4.45000	0.13501	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.44400	3.45000	0.17422	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.44600	2.45200	0.24530	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.45800	1.46100	0.20576	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.09800	0.09400	4.08163	0.00000	0.0000	2,700
26/01/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.54200	0.54400	0.36900	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.60600	0.59900	1.15512	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.55800	1.55200	0.38511	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.55600	2.55100	0.19562	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.31200	1.31600	0.30488	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.34400	8.35000	0.07191	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.34400	6.35000	0.09458	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.65600	3.65100	0.13676	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.30	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
26/01/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.49400	8.50000	0.07064	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.49400	6.50000	0.09239	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.49400	4.50000	0.13351	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.49600	2.50200	0.24038	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.58200	0.58500	0.51546	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.56500	0.55800	1.23894	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.50800	1.50300	0.33156	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.50600	2.50100	0.19952	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.50600	3.50100	0.14261	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.44400	8.45000	0.07106	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.44400	6.45000	0.09311	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.55600	3.55100	0.14061	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.29400	8.30000	0.07234	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.29400	6.30000	0.09533	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.70600	3.70100	0.13492	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.39400	8.40000	0.07148	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.39400	6.40000	0.09384	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.60600	3.60100	0.13866	0.00000	0.0000	0
26/01/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14			Foreign Exchange Future	10.99240	10.98760	0.04367	0.00000	0.0000	12,636
26/01/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.15300	0.15300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.26100	1.26500	0.31721	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.08900	1.09400	0.45914	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.16600	0.16700	0.60241	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.17400	1.17900	0.42589	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.30800	8.31200	0.04815	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.30	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
26/01/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.30900	6.31300	0.06340	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.32000	4.32300	0.06944	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.36800	2.37200	0.16892	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.31200	0.31300	0.32051	0.00000	0.0000	25
26/01/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.62000	0.62500	0.80645	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.82100	0.81700	0.48721	0.00000	0.0000	20
26/01/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	271
26/01/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.71100	1.70500	0.35067	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.69600	2.69100	0.18546	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.69300	3.68800	0.13539	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.60800	8.61200	0.04647	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.60900	6.61300	0.06052	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.61600	4.62000	0.08666	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.65500	2.65800	0.11299	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.23600	0.23700	0.42373	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.84400	0.84900	0.59242	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.62200	0.62000	0.32154	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.23000	0.23200	0.86957	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.42400	1.41800	0.42135	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.39800	2.39300	0.20851	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.39400	3.38900	0.14732	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.70800	8.71200	0.04593	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.70900	6.71300	0.05962	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.71500	4.71900	0.08484	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.75100	2.75500	0.14540	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.21600	0.21700	0.46296	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.92400	0.92900	0.54113	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.56400	0.56300	0.17730	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.27200	0.27500	1.10294	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
26/01/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.33000	1.32400	0.45113	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.29900	2.29400	0.21749	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.29400	3.28900	0.15179	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.35800	8.36200	0.04786	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.35900	6.36300	0.06290	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.36900	4.37300	0.09155	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.41500	2.41900	0.16563	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.29800	0.29900	0.33557	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.65600	0.66100	0.76220	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.78600	0.78200	0.50891	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.66200	1.65700	0.30084	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.64700	2.64100	0.22667	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.64300	3.63900	0.10980	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.40800	8.41200	0.04757	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.40900	6.41300	0.06241	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.41900	4.42200	0.06789	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.46300	2.46700	0.16240	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.28400	0.28500	0.35211	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.69200	0.69700	0.72254	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.75100	0.74800	0.39947	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.15900	0.16000	0.62893	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.61400	1.60800	0.37175	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.59700	2.59200	0.19253	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.59400	3.58900	0.13912	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.55800	8.56200	0.04674	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.55	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
26/01/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.55900	6.56300	0.06098	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.56700	4.57100	0.08758	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.60700	2.61000	0.11507	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.24700	0.24800	0.40486	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.80500	0.81000	0.62112	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.65300	0.65000	0.45942	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.21100	0.21200	0.47393	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.47100	1.46500	0.40789	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.44800	2.44300	0.20425	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.44400	3.43900	0.14518	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.45800	8.46200	0.04729	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.45900	6.46300	0.06193	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.46800	4.47200	0.08953	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.51100	2.51500	0.15930	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.27100	0.27200	0.36900	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.72900	0.73400	0.68587	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.71700	0.71400	0.41841	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.17500	0.17600	0.57143	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.56600	1.56000	0.38314	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.54700	2.54200	0.19631	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.54400	3.53900	0.14108	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.50800	8.51200	0.04701	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.50900	6.51300	0.06145	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.51700	4.52100	0.08855	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.55900	2.56200	0.11723	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.25900	0.26000	0.38610	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.76700	0.77200	0.65189	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.68500	0.68200	0.43796	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.19300	0.19400	0.51813	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
26/01/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.51900	1.51300	0.39500	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.49800	2.49200	0.24019	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.49400	3.48900	0.14310	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.85800	8.86200	0.04516	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.85900	6.86300	0.05832	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.86400	4.86800	0.08224	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.89600	2.90000	0.13812	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.18900	0.19000	0.52910	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.04700	1.05200	0.47755	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.48500	0.48500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.34300	0.34700	1.16618	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.19100	1.18600	0.41982	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.15100	2.14500	0.27894	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	3.14500	3.14000	0.15898	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.80800	8.81200	0.04541	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.80900	6.81300	0.05875	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.81500	4.81800	0.06231	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.84800	2.85100	0.10534	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.19800	0.19800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.00600	1.01000	0.39761	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.51100	0.51000	0.19569	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.31900	0.32200	0.94044	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.23700	1.23100	0.48504	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.20000	2.19500	0.22727	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	3.19400	3.18900	0.15654	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.90800	8.91200	0.04490	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.90	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
26/01/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.90900	6.91300	0.05790	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.91400	4.91800	0.08140	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.94500	2.94800	0.10187	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.46100	0.46100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.36900	0.37300	1.08401	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.14500	1.14000	0.43668	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.10100	2.09600	0.23798	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.09500	3.09000	0.16155	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.95800	8.96200	0.04465	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.95900	6.96300	0.05748	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.96400	4.96700	0.06044	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.99300	2.99700	0.13365	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.17300	0.17400	0.57803	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.13100	1.13600	0.44209	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.43700	0.43800	0.22883	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.39500	0.40000	1.26582	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.10000	1.09500	0.45455	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.05200	2.04600	0.29240	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	3.04500	3.04000	0.16420	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.75800	8.76200	0.04567	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.75900	6.76300	0.05918	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.76500	4.76900	0.08395	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.79900	2.80300	0.14291	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.20700	0.20700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.96500	0.96900	0.41451	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.53700	0.53600	0.18622	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.29500	0.29800	1.01695	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.28300	1.27800	0.38971	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.04100	0.04000	2.43902	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
26/01/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.25000	2.24400	0.26667	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.24400	3.23900	0.15413	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.00800	9.01200	0.04440	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.00900	7.01300	0.05707	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.01300	5.01700	0.07979	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.04200	3.04500	0.09862	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.41500	0.41500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.42300	0.42700	0.94563	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.05500	1.05000	0.47393	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.00300	1.99700	0.29955	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.99500	2.99000	0.16694	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.15800	9.16200	0.04368	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.15900	7.16300	0.05587	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.16200	5.16600	0.07749	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.18800	3.19200	0.12547	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.14700	0.14700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.30500	1.30900	0.30651	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.36000	0.36000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.51800	0.52200	0.77220	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.93400	0.93000	0.42827	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.85600	1.85000	0.32328	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.84600	2.84100	0.17569	0.00000	0.0000	0
26/01/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/09/13			Foreign Exchange Future	11.17650	11.17060	0.05279	0.00000	0.0000	250
26/01/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.40400	0.40300	0.24752	0.00000	0.0000	0
26/01/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	0.89200	0.89700	0.56054	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13			Foreign Exchange Future	11.35980	11.35330	0.05722	0.00000	0.0000	150
26/01/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	8.86200	8.86900	0.07899	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.04900	0.04800	2.04082	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
26/01/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	6.88900	6.89500	0.08710	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	4.93200	4.94000	0.16221	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.18500	0.18700	1.08108	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.02500	3.03400	0.29752	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.44600	0.44700	0.22422	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.28600	1.29400	0.62208	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.76200	0.76000	0.26247	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.60200	0.60700	0.83056	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.34700	1.34000	0.51967	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.18700	0.18700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	2.20600	2.19800	0.36265	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	3.17700	3.16900	0.25181	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.48100	0.48200	0.20790	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.17100	1.17900	0.68318	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	8.91200	8.91900	0.07855	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	6.93800	6.94500	0.10089	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.09000	0.09100	1.11111	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	4.98000	4.98800	0.16064	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.18200	0.18300	0.54945	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.07200	3.08000	0.26042	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.43500	0.43600	0.22989	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.32500	1.33300	0.60377	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.74000	0.73900	0.13514	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.63000	0.63600	0.95238	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.30900	1.30200	0.53476	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.19900	0.19900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	2.15800	2.15100	0.32437	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	3.12800	3.12000	0.25575	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.60500	9.61200	0.07288	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.62800	7.63500	0.09177	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.66300	5.67000	0.12361	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.14100	0.14200	0.70922	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.73100	3.73900	0.21442	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.31400	0.31500	0.31847	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	1.90400	1.91200	0.42017	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
26/01/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.50700	0.50700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.09700	1.10400	0.63810	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.88000	0.87700	0.34091	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.47000	0.47400	0.85106	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.54400	1.53700	0.45337	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.13400	0.13400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.44600	2.43800	0.32706	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.50600	9.51300	0.07364	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.52900	7.53600	0.09297	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.07500	0.07500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.56500	5.57200	0.12579	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.14600	0.14700	0.68493	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.63600	3.64400	0.22002	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.32800	0.32900	0.30488	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	1.81800	1.82600	0.44004	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.53400	0.53400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.02400	1.03100	0.68359	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.93200	0.92800	0.42918	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.42200	0.42500	0.71090	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.62700	1.61900	0.49170	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.11700	0.11600	0.85470	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.54200	2.53400	0.31471	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.66500	8.67100	0.06924	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.69200	6.69900	0.10460	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.09800	0.09900	1.02041	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.73800	4.74600	0.16885	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.20100	0.20200	0.49751	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	2.84100	2.84900	0.28159	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.49400	0.49400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.13400	1.14100	0.61728	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.85500	0.85200	0.35088	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.49500	0.49900	0.80808	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.50400	1.49700	0.46543	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.39700	2.39000	0.29203	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.37400	3.36700	0.20747	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.02300	0.02300	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
26/01/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.76300	8.77000	0.07988	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	6.79000	6.79700	0.10309	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.09500	0.09600	1.05263	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	4.83500	4.84300	0.16546	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.19300	0.19400	0.51813	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	2.93300	2.94100	0.27276	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.46900	0.47000	0.21322	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.20900	1.21700	0.66170	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.80700	0.80500	0.24783	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.54700	0.55200	0.91408	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.42400	1.41700	0.49157	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.16400	0.16400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.30100	2.29400	0.30422	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.27600	3.26800	0.24420	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.06000	9.06700	0.07726	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.08500	7.09200	0.09880	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.12600	5.13400	0.15607	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.17200	0.17300	0.58140	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.21200	3.22000	0.24907	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.40400	0.40500	0.24752	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.44400	1.45200	0.55402	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.67900	0.67900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.71900	0.72600	0.97357	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.20100	1.19400	0.58285	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.24100	0.24100	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	2.01800	2.01100	0.34688	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.98000	2.97200	0.26846	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.20900	9.21600	0.07601	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.23300	7.24000	0.09678	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.08200	0.08300	1.21951	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.27200	5.28000	0.15175	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.16200	0.16400	1.23457	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.35200	3.36100	0.26850	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.37600	0.37700	0.26596	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.56600	1.57400	0.51086	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
26/01/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.62600	0.62600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.81600	0.82300	0.85784	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	1.10500	1.09900	0.54299	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.29500	0.29600	0.33898	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.88400	1.87700	0.37155	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.07400	0.07400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.83300	2.82600	0.24709	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.51600	8.52300	0.08220	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.54500	6.55200	0.10695	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.10400	0.10400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.59400	4.60100	0.15237	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.21300	0.21500	0.93897	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.70300	2.71200	0.33296	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.52300	3.51600	0.19869	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.56600	8.57300	0.08172	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.59400	6.60100	0.10616	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.10200	0.10300	0.98039	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.64200	4.65000	0.17234	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.20900	0.21100	0.95694	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.74900	2.75800	0.32739	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.52000	0.52000	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.06000	1.06700	0.66038	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.90600	0.90200	0.44150	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.44600	0.44900	0.67265	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.58500	1.57800	0.44164	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.12500	0.12500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.49400	2.48600	0.32077	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.47300	3.46600	0.20155	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.61500	8.62200	0.08125	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.64300	6.65000	0.10537	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.10000	0.10100	1.00000	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.69000	4.69800	0.17058	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.20500	0.20600	0.48780	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	2.79500	2.80300	0.28623	0.00000	0.0000	0
26/01/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.42400	3.41700	0.20444	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
26/01/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15			Foreign Exchange Future	6.87920	6.84430	0.50733	0.00000	0.0000	15,228
26/01/2010	AUS / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	14.80	P	Foreign Exchange Future	7.92100	7.95600	0.44186	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.80	P	Foreign Exchange Future	5.92100	5.95600	0.59112	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.80	P	Foreign Exchange Future	3.92100	3.95600	0.89263	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.80	P	Foreign Exchange Future	1.92200	1.95700	1.82102	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.80	C	Foreign Exchange Future	1.08100	1.04700	3.14524	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	4.80	C	Foreign Exchange Future	2.07900	2.04400	1.68350	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	3.80	C	Foreign Exchange Future	3.07900	3.04400	1.13673	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	2.80	C	Foreign Exchange Future	4.07900	4.04400	0.85805	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	14.90	P	Foreign Exchange Future	8.02100	8.05600	0.43635	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.90	P	Foreign Exchange Future	6.02100	6.05600	0.58130	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.90	P	Foreign Exchange Future	4.02100	4.05600	0.87043	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.90	P	Foreign Exchange Future	2.02200	2.05700	1.73096	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.90	C	Foreign Exchange Future	0.98300	0.94800	3.56053	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	4.90	C	Foreign Exchange Future	1.97900	1.94400	1.76857	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	3.90	C	Foreign Exchange Future	2.97900	2.94400	1.17489	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	2.90	C	Foreign Exchange Future	3.97900	3.94400	0.87962	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	14.95	P	Foreign Exchange Future	8.07100	8.10600	0.43365	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	12.95	P	Foreign Exchange Future	6.07100	6.10600	0.57651	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	10.95	P	Foreign Exchange Future	4.07100	4.10600	0.85974	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	8.95	P	Foreign Exchange Future	2.07200	2.10700	1.68919	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.95	C	Foreign Exchange Future	0.93400	0.89900	3.74732	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/01/2010	AUS / R 2010/03/15	4.95	C	Foreign Exchange Future	1.92900	1.89400	1.81441	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
26/01/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.92900	2.89400	1.19495	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.92900	3.89400	0.89081	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	7.97100	8.00600	0.43909	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.97100	6.00600	0.58617	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.97100	4.00600	0.88139	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.97200	2.00700	1.77485	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.03200	0.99700	3.39147	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.02900	1.99400	1.72499	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.02900	2.99400	1.15550	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	4.02900	3.99400	0.86870	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.87100	7.90600	0.44467	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.87100	5.90600	0.59615	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.87100	3.90600	0.90416	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.87200	1.90700	1.86966	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.13100	1.09600	3.09461	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.12900	2.09400	1.64396	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.12900	3.09400	1.11857	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.12900	4.09400	0.84766	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.57100	7.60600	0.46229	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.57100	5.60600	0.62825	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.57100	3.60600	0.98012	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.57300	1.60800	2.22505	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
26/01/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.43000	1.39500	2.44755	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.42900	2.39400	1.44092	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.42900	3.39400	1.02071	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.42900	4.39400	0.79025	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.77100	7.80600	0.45039	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.77100	5.80600	0.60648	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.77100	3.80600	0.92814	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.77200	1.80700	1.97517	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.23000	1.19600	2.76423	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.22900	2.19400	1.57021	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.22900	3.19400	1.08393	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.22900	4.19400	0.82762	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.82100	7.85600	0.44751	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.82100	5.85600	0.60127	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.82100	3.85600	0.91599	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.82200	1.85700	1.92097	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.18100	1.14600	2.96359	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.17900	2.14400	1.60624	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.17900	3.14400	1.10098	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.17900	4.14400	0.83752	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.72100	7.75600	0.45331	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.72100	5.75600	0.61178	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.60	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
26/01/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.72100	3.75600	0.94061	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.72300	1.75700	1.97330	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.28000	1.24500	2.73438	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.27900	2.24400	1.53576	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.27900	3.24400	1.06740	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.27900	4.24400	0.81795	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.67100	7.70600	0.45626	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.67100	5.70600	0.61718	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.67100	3.70600	0.95342	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.67300	1.70800	2.09205	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.33000	1.29500	2.63158	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.32900	2.29400	1.50279	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.32900	3.29400	1.05137	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.32900	4.29400	0.80850	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.62100	7.65600	0.45926	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.62100	5.65600	0.62267	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.62100	3.65600	0.96658	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.62300	1.65800	2.15650	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.38000	1.34500	2.53623	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.37900	2.34400	1.47121	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.37900	3.34400	1.03581	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.37900	4.34400	0.79927	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.52100	7.55600	0.46536	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
26/01/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.52100	5.55600	0.63394	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.52100	3.55600	0.99404	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.52400	1.55800	2.23097	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.48000	1.44500	2.36486	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.47900	2.44400	1.41186	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.47900	3.44400	1.00604	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.47900	4.44400	0.78142	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.78800	0.75400	4.31472	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.88500	0.85000	3.95480	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.83600	0.80200	4.06699	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.13600	0.12300	9.55882	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.20700	0.22900	10.62802	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.17800	0.16200	8.98876	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.14900	0.16800	12.75168	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.23800	0.21900	7.98319	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.10900	0.12500	14.67890	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.38400	0.35800	6.77083	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.05500	0.06400	16.36364	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.46700	0.43800	6.20985	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.03800	0.04400	15.78947	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.55500	0.52300	5.76577	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.64600	0.61300	5.10836	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.74000	0.70600	4.59459	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.69300	0.66000	4.76190	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.31000	0.33700	8.70968	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.11800	0.10700	9.32203	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.23900	0.26300	10.04184	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.15500	0.14200	8.38710	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.17600	0.19800	12.50000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.20700	0.18900	8.69565	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
26/01/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.12800	0.14500	13.28125	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.27200	0.25000	8.08824	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.09300	0.10600	13.97849	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.34500	0.32000	7.24638	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.06600	0.07600	15.15152	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.42500	0.39700	6.58824	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.51100	0.48000	6.06654	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.60000	0.56800	5.33333	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.30800	0.28400	7.79221	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.07900	0.09000	13.92405	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.22100	8.25600	0.42574	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.22100	6.25600	0.56261	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.22100	4.25600	0.82919	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.22200	2.25700	1.57516	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.77900	1.74400	1.96740	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.77900	2.74400	1.25945	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.77900	3.74400	0.92617	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.17100	8.20600	0.42834	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.17100	6.20600	0.56717	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.17100	4.20600	0.83913	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.17200	2.20700	1.61142	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.27400	0.29900	9.12409	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.82900	1.79400	1.91361	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.82900	2.79400	1.23719	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.82900	3.79400	0.91408	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.12100	8.15600	0.43098	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
26/01/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.12100	6.15600	0.57180	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.12100	4.15600	0.84931	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.12200	2.15700	1.64939	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.87900	1.84400	1.86269	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.87900	2.84400	1.21570	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.87900	3.84400	0.90229	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.27100	8.30600	0.42317	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.27100	6.30600	0.55812	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.27100	4.30600	0.81948	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.27200	2.30700	1.54049	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.34800	0.37600	8.04598	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.72900	1.69400	2.02429	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.72900	2.69400	1.28252	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.72900	3.69400	0.93859	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.37100	8.40600	0.41811	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.37100	6.40600	0.54936	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.37100	4.40600	0.80073	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.37100	2.40600	1.47617	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.42900	0.45800	6.75991	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.62900	1.59500	2.08717	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.62900	2.59400	1.33130	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.62900	3.59400	0.96445	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.92720	6.89310	0.49226	0.00000	0.0000	217

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
26/01/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.67300	7.70700	0.44311	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.67300	5.70700	0.59933	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.67500	3.70900	0.92517	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.71000	1.74300	1.92982	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.46900	0.44600	4.90405	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.14200	0.15300	7.74648	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.33500	1.30100	2.54682	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.32800	2.29400	1.46048	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.32700	3.29300	1.02194	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.32700	4.29300	0.78576	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.62300	7.65700	0.44602	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.62300	5.65700	0.60466	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.62600	3.66000	0.93767	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.66200	1.69500	1.98556	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.50200	0.47700	4.98008	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.12500	0.13400	7.20000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.38400	1.35000	2.45665	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.37800	2.34400	1.42977	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.37700	3.34300	1.00681	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.37700	4.34300	0.77679	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.57300	7.60700	0.44896	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.57300	5.60700	0.61008	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.57600	3.61000	0.95078	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.61400	1.64600	1.98265	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.53700	0.51100	4.84171	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
26/01/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.43400	1.39900	2.44073	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.42800	2.39400	1.40033	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.42700	3.39300	0.99212	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.42700	4.39300	0.76801	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.40700	0.38600	5.15971	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.18000	0.19300	7.22222	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.92300	7.95700	0.42913	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.92300	5.95700	0.57403	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.92500	3.95900	0.86624	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.95300	1.98600	1.68971	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.32300	0.30800	4.64396	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.24600	0.26500	7.72358	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.09000	1.05500	3.21101	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.07900	2.04500	1.63540	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.07700	3.04300	1.10497	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.07700	4.04300	0.83395	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.82300	7.85700	0.43462	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.82300	5.85700	0.58389	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.82500	3.85900	0.88889	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.85600	1.88800	1.72414	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.37700	0.35900	4.77454	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.20000	0.21600	8.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.18800	1.15300	2.94613	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.17900	2.14400	1.60624	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.17700	3.14300	1.07019	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.75	P	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
26/01/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.17700	4.14300	0.81398	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	7.97300	8.00700	0.42644	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	5.97300	6.00700	0.56923	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	3.97500	4.00900	0.85535	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.00200	2.03500	1.64835	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.29900	0.28500	4.68227	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.27200	0.29200	7.35294	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.04100	1.00600	3.36215	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.02900	1.99500	1.67570	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.02700	2.99300	1.12322	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	4.02700	3.99300	0.84430	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.87300	7.90700	0.43186	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.87300	5.90700	0.57892	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.87500	3.90900	0.87742	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.90400	1.93700	1.73319	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.35000	0.33200	5.14286	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.22300	0.23900	7.17489	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.13900	1.10400	3.07287	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.12900	2.09500	1.59699	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.12700	3.09300	1.08730	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.12700	4.09300	0.82384	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.72300	7.75700	0.44024	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.72300	5.75700	0.59409	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.72500	3.75900	0.91275	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/01/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.75900	1.79100	1.81922	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.43700	0.41500	5.03432	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.16000	0.17200	7.50000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.28600	1.25100	2.72162	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.27800	2.24400	1.49254	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.27700	3.24300	1.03753	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.27700	4.24300	0.79495	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.22300	8.25700	0.41347	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.22300	6.25700	0.54636	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.22400	4.25800	0.80492	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.24300	2.27600	1.47124	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.21000	0.20000	4.76190	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.43300	0.45700	5.54273	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.81500	0.78200	4.04908	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.78000	1.74600	1.91011	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.77700	2.74300	1.22434	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.77700	3.74300	0.90019	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.17300	8.20700	0.41600	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.17300	6.20700	0.55079	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.17400	4.20800	0.81457	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.19500	2.22800	1.50342	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.22500	0.21500	4.44444	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.39800	0.42200	6.03015	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.85800	0.82500	3.84615	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.83000	1.79600	1.85792	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.82700	2.79300	1.20269	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.10	P	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
26/01/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.82700	3.79300	0.88842	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.07300	8.10700	0.42116	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.07300	6.10700	0.55986	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.07400	4.10800	0.83456	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.09800	2.13100	1.57293	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.25900	0.24700	4.63320	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.33200	0.35400	6.62651	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.94800	0.91400	3.58650	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.93000	1.89600	1.76166	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.92700	2.89300	1.16160	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.92700	3.89300	0.86580	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.02300	8.05700	0.42378	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.02300	6.05700	0.56450	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.02500	4.05900	0.84472	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.05000	2.08300	1.60976	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.27800	0.26500	4.67626	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.30100	0.32200	6.97674	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.99400	0.96000	3.42052	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.97900	1.94500	1.71804	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.97700	2.94300	1.14209	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.97700	3.94300	0.85492	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.27300	8.30700	0.41098	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.27300	6.30700	0.54201	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.27400	4.30800	0.79551	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01900	0.01800	5.26316	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
26/01/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.29200	2.32500	1.43979	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.19600	0.18700	4.59184	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.46900	0.49400	5.33049	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.77200	0.73900	4.27461	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.73100	1.69700	1.96418	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.72700	2.69300	1.24679	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.72700	3.69300	0.91226	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.12300	8.15700	0.41856	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.12300	6.15700	0.55528	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.12400	4.15800	0.82444	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.14600	2.17900	1.53774	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.24200	0.23000	4.95868	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.36500	0.38700	6.02740	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.90300	0.86900	3.76523	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.88000	1.84600	1.80851	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.87700	2.84300	1.18179	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.87700	3.84300	0.87697	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.32300	8.35700	0.40851	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.32300	6.35700	0.53772	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.32400	4.35800	0.78631	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.34000	2.37400	1.45299	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.18300	0.17400	4.91803	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.50600	0.53100	4.94071	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.73000	0.69800	4.38356	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.68100	1.64700	2.02261	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.67800	2.64300	1.30695	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00000	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
26/01/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.67700	3.64300	0.92467	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.96900	6.93570	0.47783	0.00000	0.0000	60
26/01/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.40400	0.39000	3.46535	0.00000	0.0000	0
26/01/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.34200	0.36100	5.55556	0.00000	0.0000	0

Future Open Interest **401,093**
Option Open Interest **437,244**
Total **838,337**