



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/03/2010

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
26/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.55710	7.54860	0.11248	7.56500	7.5285	252,150
26/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.88000	0.88300	0.34091	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.59300	8.60100	0.09310	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.59300	6.60100	0.12134	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.40700	3.39900	0.23481	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.64300	8.65100	0.09256	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.64300	6.65100	0.12043	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.35700	3.34900	0.23831	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.74300	8.75100	0.09150	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.04300	9.05100	0.08847	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.24300	9.25100	0.08655	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.24300	7.25100	0.11045	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.24400	3.25100	0.21578	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.19300	9.20100	0.08702	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.19300	7.20100	0.11122	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.19400	3.20100	0.21916	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.80800	1.79900	0.49779	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.80700	2.79900	0.28500	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
26/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.14300	9.15100	0.08750	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.14300	7.15100	0.11200	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.94300	8.95100	0.08946	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.99300	9.00100	0.08896	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.89300	8.90100	0.08996	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.89300	6.90100	0.11606	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.26500	0.25200	4.90566	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.15800	0.15300	3.16456	0.00000	0.0000	100
26/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.11100	1.10200	0.81008	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.10700	2.09900	0.37969	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.10700	3.09900	0.25748	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.79300	8.80100	0.09098	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.79300	6.80100	0.11777	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.21000	1.20100	0.74380	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.20700	2.19900	0.36248	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.20700	3.19900	0.24945	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.69300	8.70100	0.09203	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.39600	0.38400	3.03030	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.30900	1.30100	0.61115	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.30700	3.29900	0.24191	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.74300	6.75100	0.11864	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.24300	5.25100	0.15258	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	140
26/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.78800	0.79000	0.25381	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
26/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.36000	0.34800	3.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.10300	0.09900	3.88350	0.00000	0.0000	10,000
26/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.26000	1.25100	0.71429	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.25700	2.24900	0.35445	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.25700	3.24900	0.24562	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.92700	0.93000	0.32362	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.21300	1.21700	0.32976	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.04300	7.05100	0.11359	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.99300	7.00100	0.11440	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.99300	4.00100	0.20035	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.94300	6.95100	0.11522	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.16400	1.16900	0.42955	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.86800	0.85800	1.15207	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.85800	1.84900	0.48439	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.85700	2.84900	0.28001	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.97400	0.97700	0.30801	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.23700	0.22400	5.48523	0.00000	0.0000	600
26/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.18000	0.17500	2.77778	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.05700	2.04900	0.38892	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.05700	3.04900	0.26169	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.49300	5.50100	0.14564	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.49300	4.50100	0.17805	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.49300	3.50100	0.22903	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.02100	1.02500	0.39177	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.21100	0.19800	6.16114	0.00000	0.0000	1,430

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
26/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.20400	0.19900	2.45098	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.01200	1.00300	0.88933	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.00700	1.99900	0.39860	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.00700	2.99900	0.26605	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.54300	5.55100	0.14433	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.54300	4.55100	0.17610	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.54300	3.55100	0.22580	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.06900	1.07300	0.37418	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.96400	0.95500	0.93361	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.95800	1.94900	0.45965	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.95700	2.94900	0.27054	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.59300	5.60100	0.14304	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.59300	3.60100	0.22266	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.11600	1.12100	0.44803	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.91500	0.90600	0.98361	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.90800	1.89900	0.47170	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.90700	2.89900	0.27520	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.74300	5.75100	0.13930	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.74300	4.75100	0.16867	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.74300	3.75100	0.21373	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.26100	1.26600	0.39651	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.12600	0.11500	8.73016	0.00000	0.0000	21,795
26/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.36900	0.36600	0.81301	0.00000	0.0000	200
26/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.77400	0.76400	1.29199	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.01700	0.01500	11.76471	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
26/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.75800	1.74900	0.51195	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.75700	2.74900	0.29017	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.11300	0.10300	8.84956	0.00000	0.0000	450
26/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.40600	0.40400	0.49261	0.00000	0.0000	430
26/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.72800	0.71800	1.37363	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.70800	1.69900	0.52693	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.70700	2.69900	0.29553	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.84300	5.85100	0.13692	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.84300	3.85100	0.20817	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.35800	1.36400	0.44183	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.10200	0.09200	9.80392	0.00000	0.0000	55
26/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.44500	0.44300	0.44944	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.68200	0.67200	1.46628	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.65800	1.64900	0.54282	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.65700	2.64900	0.30109	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.94300	5.95100	0.13461	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.94300	3.95100	0.20289	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.14300	6.15100	0.13023	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.14300	5.15100	0.15555	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.14300	4.15100	0.19310	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.14400	3.15100	0.22265	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.09300	6.10100	0.13130	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.09300	5.10100	0.15708	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.09300	4.10100	0.19546	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.47100	0.46000	2.33546	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
26/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.40900	1.40000	0.63875	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.40700	2.39900	0.33236	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.04300	6.05100	0.13238	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.04300	4.05100	0.19787	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.04400	3.05200	0.26281	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.55400	1.56000	0.38610	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.61000	0.61100	0.16393	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.51100	0.50000	2.15264	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	200
26/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.45900	1.45000	0.61686	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.45700	2.44900	0.32560	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.89300	5.90100	0.13575	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.89300	3.90100	0.20550	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.48500	0.48400	0.20619	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.63800	0.62700	1.72414	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.60800	1.59900	0.55970	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.60700	2.59900	0.30687	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.79300	5.80100	0.13810	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.79300	4.80100	0.16691	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.79300	3.80100	0.21091	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.40700	1.41300	0.42644	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.30900	1.31500	0.45837	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.44300	5.45100	0.14698	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
26/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.44300	4.45100	0.18006	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.45600	1.46200	0.41209	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.59400	0.58400	1.68350	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.55800	1.55000	0.51348	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.64300	5.65100	0.14177	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.64300	3.65100	0.21960	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	21,795
26/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.65300	1.65900	0.36298	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.43300	0.42100	2.77136	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	10,000
26/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.35900	1.35000	0.66225	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.35700	2.34900	0.33941	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.29300	4.30100	0.18635	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.70200	1.70800	0.35253	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.50500	1.51100	0.39867	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.32700	0.31400	3.97554	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.12000	0.11500	4.16667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.94300	7.95100	0.10072	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.44300	6.45100	0.12417	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.94300	4.95100	0.16185	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.44300	3.45100	0.23236	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.06100	1.05300	0.75401	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.55700	2.54900	0.31287	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.05700	4.04900	0.19719	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.19300	8.20100	0.09764	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.25	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
26/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.69300	6.70100	0.11953	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.69300	3.70100	0.21663	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.74300	0.74500	0.26918	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.82000	0.81100	1.09756	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.30700	2.29900	0.34677	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.80700	3.79900	0.21014	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.75100	1.75800	0.39977	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.19000	0.17800	6.31579	0.00000	0.0000	6,350
26/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.23300	0.22900	1.71674	0.00000	0.0000	130
26/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.69300	4.70100	0.17047	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
26/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.34300	4.35100	0.18420	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	21,978
26/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.60300	1.60900	0.37430	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.80100	1.80700	0.33315	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.17200	0.16000	6.97674	0.00000	0.0000	100
26/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.26500	0.26100	1.50943	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.64300	4.65100	0.17230	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.04800	2.05500	0.34180	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.94900	1.95600	0.35916	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.15500	0.14300	7.74194	0.00000	0.0000	17,000
26/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.29800	0.29400	1.34228	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.09800	2.10500	0.33365	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.99900	2.00600	0.35018	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.90000	1.90600	0.31579	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.13900	0.12800	7.91367	0.00000	0.0000	33
26/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.33200	0.32900	0.90361	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.99300	5.00100	0.16022	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.65400	0.65500	0.15291	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
26/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.19300	5.20100	0.15405	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.09400	3.10200	0.25856	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.99400	3.00200	0.26720	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.89400	2.90200	0.27643	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	1,900
26/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.83400	0.83600	0.23981	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.04300	5.05100	0.15864	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.94400	2.95200	0.27174	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.84400	2.85200	0.28129	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.05500	0.04800	12.72727	0.00000	0.0000	135
26/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.69800	0.69900	0.14327	0.00000	0.0000	6
26/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.89300	4.90100	0.16350	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.79400	2.80200	0.28633	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.69400	2.70200	0.29696	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.59500	2.60200	0.26975	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.49500	2.50300	0.32064	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.39600	2.40300	0.29215	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.29600	2.30400	0.34843	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.19700	2.20400	0.31862	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.07500	0.06700	10.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.56800	0.56800	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
26/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.59300	4.60100	0.17418	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	26,596
26/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.85000	1.85700	0.37838	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.84300	4.85100	0.16519	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.74400	2.75200	0.29155	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	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
26/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.64500	2.65200	0.26465	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.54500	2.55300	0.31434	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.34600	2.35300	0.29838	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.24700	2.25400	0.31153	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.14700	2.15400	0.32604	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.52600	0.52500	0.19011	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.44500	2.45300	0.32720	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.14300	8.15100	0.09824	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.85700	3.84900	0.20742	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.19300	6.20100	0.12918	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.19300	4.20100	0.19079	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.24300	8.25100	0.09705	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.24300	6.25100	0.12814	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.24300	4.25100	0.18855	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.75700	3.74900	0.21294	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.39300	8.40100	0.09532	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.39300	6.40100	0.12514	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.39300	4.40100	0.18211	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.60700	3.59900	0.22179	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.29300	8.30100	0.09647	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.29300	6.30100	0.12713	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.70700	3.69900	0.21581	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.94300	9.95100	0.08046	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
26/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.34300	8.35100	0.09589	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.34300	6.35100	0.12612	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.65700	3.64900	0.21876	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.44300	8.45100	0.09475	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.55700	3.54900	0.22491	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.49300	8.50100	0.09420	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.49300	6.50100	0.12321	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.55200	0.54100	1.99275	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	6,000
26/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.50800	1.50000	0.53050	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.50700	2.49900	0.31911	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.50700	3.49900	0.22812	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.04300	8.05100	0.09947	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.95700	3.94900	0.20217	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.09300	8.10100	0.09885	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.90700	3.89900	0.20476	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.54300	8.55100	0.09364	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.54300	6.55100	0.12227	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.45700	3.44900	0.23141	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.29500	0.28200	4.40678	0.00000	0.0000	0
26/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.13800	0.13300	3.62319	0.00000	0.0000	100
26/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.68050	7.66940	0.14452	0.00000	0.0000	10,228
26/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.17000	8.18100	0.13464	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.17100	6.18100	0.16205	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.17700	4.18700	0.23941	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
26/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.21100	2.21800	0.31660	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.88000	0.86700	1.47727	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.83600	1.82400	0.65359	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.83100	2.82000	0.38856	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.83100	3.81900	0.31323	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.12000	8.13100	0.13547	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.12100	6.13100	0.16337	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.12800	4.13700	0.21802	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.16300	2.17000	0.32362	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.29200	0.27800	4.79452	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.41200	0.40900	0.72816	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.92300	0.91000	1.40845	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.88600	1.87400	0.63627	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.88100	2.87000	0.38181	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.88100	3.86900	0.30920	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.27600	0.26200	5.07246	0.00000	0.0000	509
26/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.44600	0.44300	0.67265	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.22000	8.23100	0.13382	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.22100	6.23100	0.16075	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.22700	4.23600	0.21292	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.25900	2.26600	0.30987	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.26000	0.24600	5.38462	0.00000	0.0000	100
26/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.48000	0.47700	0.62500	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.83900	0.82500	1.66865	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.78700	1.77500	0.67152	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.78100	2.77000	0.39554	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
26/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.78100	3.76900	0.31738	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.27000	8.28100	0.13301	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.27000	6.28100	0.17544	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.27600	4.28600	0.23386	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.30700	2.31400	0.30342	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.24600	0.23200	5.69106	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.51600	0.51300	0.58140	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.79800	0.78400	1.75439	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.06800	0.06500	4.41176	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.73700	1.72500	0.69085	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.73100	2.72000	0.40278	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.73100	3.71900	0.32163	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.37000	8.38100	0.13142	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.37000	6.38100	0.17268	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.37500	4.38500	0.22857	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.40400	2.41100	0.29118	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.21900	0.20600	5.93607	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.58900	0.58700	0.33956	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.72000	0.70500	2.08333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.63900	1.62700	0.73215	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.63200	2.62000	0.45593	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.63100	3.61900	0.33049	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.42000	8.43100	0.13064	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.42000	6.43100	0.17134	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.42500	4.43500	0.22599	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
26/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.45200	2.45900	0.28548	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.20700	0.19400	6.28019	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.62700	0.62500	0.31898	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.68300	0.66700	2.34261	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.10300	0.09800	4.85437	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.59000	1.57700	0.81761	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.58200	2.57100	0.42603	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.58100	3.56900	0.33510	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.47000	8.48100	0.12987	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.47000	6.48100	0.17002	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.47500	4.48500	0.22346	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.50100	2.50800	0.27989	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.19500	0.18400	5.64103	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.66500	0.66500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.64600	0.63100	2.32198	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.11600	0.11200	3.44828	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.54100	1.52800	0.84361	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.53200	2.52100	0.43444	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.53100	3.51900	0.33985	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.62000	8.63100	0.12761	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.62000	6.63100	0.16616	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.62400	4.63400	0.21626	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.64700	2.65400	0.26445	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.54500	0.52800	3.11927	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.16500	0.15900	3.63636	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.39400	1.38100	0.93257	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.38200	2.37100	0.46180	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.38100	3.37000	0.32535	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
26/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.57000	8.58100	0.12835	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.57000	6.58100	0.16743	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.57400	4.58400	0.21863	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.59800	2.60500	0.26944	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.17500	0.16400	6.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.74500	0.74500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.57800	0.56100	2.94118	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.44300	1.43000	0.90090	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.43200	2.42100	0.45230	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.43100	3.42000	0.32061	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.72000	8.73100	0.12615	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.72000	6.73100	0.16369	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.72300	4.73400	0.23290	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.74400	2.75200	0.29155	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.14900	0.13900	6.71141	0.00000	0.0000	585
26/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.86900	0.87000	0.11507	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.48300	0.46600	3.51967	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.20300	0.19700	2.95567	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.29700	1.28400	1.00231	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.28300	2.27100	0.52562	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.28100	3.27000	0.33526	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.16600	0.15500	6.62651	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.78600	0.78600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.02000	8.03100	0.13716	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.02100	6.03100	0.16609	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.02900	4.03800	0.22338	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
26/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.06800	2.07400	0.29014	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.32900	0.31400	4.55927	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.34900	0.34500	1.14613	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.01100	0.99800	1.28586	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.98500	1.97300	0.60453	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.98100	2.97000	0.36900	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.98100	3.96900	0.30143	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.07000	8.08100	0.13631	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.07100	6.08100	0.16472	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.07800	4.08700	0.22070	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.11500	2.12200	0.33097	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.31000	0.29500	4.83871	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.38000	0.37600	1.05263	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.96600	0.95300	1.34576	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.93500	1.92300	0.62016	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.93100	2.92000	0.37530	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.93100	3.91900	0.30527	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.32000	8.33100	0.13221	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.32000	6.33100	0.17405	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.32600	4.33600	0.23116	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.35600	2.36200	0.25467	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.23200	0.21900	5.60345	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.55200	0.55000	0.36232	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.75900	0.74400	1.97628	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.07900	0.07500	5.06329	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.68800	1.67600	0.71090	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.68200	2.67000	0.44743	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
26/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.68100	3.66900	0.32600	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.52000	8.53100	0.12911	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.52000	6.53100	0.16871	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.52500	4.53500	0.22099	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.54900	2.55700	0.31385	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.18500	0.17300	6.48649	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.70500	0.70400	0.14184	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.61100	0.59500	2.61866	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.13100	0.12600	3.81679	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.49200	1.47900	0.87131	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.48200	2.47100	0.44319	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.48100	3.46900	0.34473	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.67000	8.68100	0.12687	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.67000	6.68100	0.16492	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.67400	4.68400	0.21395	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.69600	2.70300	0.25964	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.15700	0.14600	7.00637	0.00000	0.0000	3,000
26/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.82700	0.82700	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.51400	0.49700	3.30739	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.18400	0.17800	3.26087	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.34600	1.33200	1.04012	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.33300	2.32100	0.51436	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.33100	3.32000	0.33023	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.68400	1.69000	0.35629	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.54300	1.54800	0.32404	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.99700	0.99900	0.20060	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.12700	0.11800	7.08661	0.00000	0.0000	500

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
26/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.13000	1.13200	0.17699	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.11000	0.10100	8.18182	0.00000	0.0000	3,000
26/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.49600	1.50100	0.33422	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.40300	1.40700	0.28510	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.12100	0.11200	7.43802	0.00000	0.0000	0
26/03/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.04100	1.04300	0.19212	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.80230	7.78750	0.18969	0.00000	0.0000	6,190
26/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.14900	8.16400	0.18407	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.15800	6.17100	0.21111	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.18000	4.19200	0.28708	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.24200	2.25100	0.40143	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.38900	0.37400	3.85604	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.53700	0.53700	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.95200	0.93500	1.78571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.86500	1.85000	0.80429	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.85500	2.84000	0.52539	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.85300	3.83800	0.38931	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.23700	0.22500	5.06329	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.98500	0.98800	0.30457	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.19900	8.21400	0.18295	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.20700	6.22100	0.22555	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.22900	4.24100	0.28376	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	300
26/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.28900	2.29800	0.39318	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.91400	0.89700	1.85996	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.81700	1.80200	0.82554	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.80500	2.79000	0.53476	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.80300	3.78800	0.39443	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.00	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
26/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.24900	8.26400	0.18184	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.25700	6.27100	0.22375	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.27800	4.29000	0.28050	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.08800	0.08200	6.81818	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.33600	2.34500	0.38527	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.35700	0.34200	4.20168	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.60500	0.60500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.87700	0.86000	1.93843	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.76800	1.75300	0.84842	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.75500	2.74000	0.54446	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.75300	3.73800	0.39968	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.29900	8.31400	0.18074	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.30600	6.32000	0.22201	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.32700	4.34000	0.30044	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.38300	2.39200	0.37768	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.34200	0.32800	4.09357	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.64000	0.64100	0.15625	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.84100	0.82400	2.02140	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13900	0.13700	1.43885	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.72000	1.70500	0.87209	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.70600	2.69100	0.55432	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.70300	3.68800	0.40508	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.37200	0.35800	3.76344	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.57000	0.57100	0.17544	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.34900	8.36400	0.17966	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.35600	6.37000	0.22026	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.37600	4.38900	0.29707	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.08200	0.07700	6.09756	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
26/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.43000	2.44000	0.41152	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.32800	0.31400	4.26829	0.00000	0.0000	4,400
26/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.67600	0.67700	0.14793	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.80600	0.78900	2.10918	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.15400	0.15200	1.29870	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.67200	1.65700	0.89713	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.65600	2.64100	0.56476	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.65300	3.63800	0.41062	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.39900	8.41400	0.17859	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.40600	6.41900	0.20293	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.42600	4.43800	0.27113	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.47800	2.48700	0.36320	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.31400	0.30100	4.14013	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.71200	0.71400	0.28090	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.77200	0.75500	2.20207	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.17000	0.16800	1.17647	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.62400	1.60900	0.92365	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.60600	2.59100	0.57559	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.60300	3.58800	0.41632	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.44900	8.46400	0.17754	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.45500	6.46900	0.21689	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.47500	4.48700	0.26816	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.07700	0.07200	6.49351	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.52500	2.53500	0.39604	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.30100	0.28800	4.31894	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.74900	0.75100	0.26702	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.73900	0.72200	2.30041	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.18700	0.18500	1.06952	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.57700	1.56100	1.01458	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.55700	2.54200	0.58662	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.25	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
26/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.55300	3.53800	0.42218	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.64900	8.66400	0.17343	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.65400	6.66800	0.21040	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.67200	4.68400	0.25685	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.71700	2.72700	0.36805	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.25600	0.24400	4.68750	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.90400	0.90700	0.33186	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.61800	0.60100	2.75081	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.26600	0.26400	0.75188	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.38800	1.37300	1.08069	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.35800	2.34300	0.63613	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.35400	3.33900	0.44723	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.59900	8.61400	0.17444	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.60400	6.61800	0.21199	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.62300	4.63500	0.25957	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.66900	2.67900	0.37467	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.26700	0.25400	4.86891	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.86500	0.86700	0.23121	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.64600	0.63000	2.47678	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.24400	0.24300	0.40984	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.43500	1.41900	1.11498	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.40800	2.39300	0.62292	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.40300	3.38900	0.41140	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.22800	0.21600	5.26316	0.00000	0.0000	117
26/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.02600	1.02900	0.29240	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.69900	8.71400	0.17243	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.70300	6.71800	0.22378	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.02300	0.02100	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
26/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.72100	4.73400	0.27537	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.76500	2.77500	0.36166	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.24600	0.23400	4.87805	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.94400	0.94700	0.31780	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.59000	0.57300	2.88136	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.28800	0.28600	0.69444	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.34200	1.32600	1.19225	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.30800	2.29300	0.64991	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.30400	3.28900	0.45400	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.28900	0.27600	4.49827	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.78700	0.78900	0.25413	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.04900	8.06400	0.18636	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.05900	6.07200	0.21456	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.08200	4.09400	0.29397	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.14800	2.15700	0.41899	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.42400	0.40900	3.53774	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.47200	0.47200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.03100	1.01400	1.64888	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07900	0.07700	2.53165	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.96300	1.94800	0.76414	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.95500	2.94000	0.50761	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.95300	3.93800	0.37946	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.09900	8.11400	0.18521	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.10800	6.12200	0.22921	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.13100	4.14300	0.29049	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.09700	0.09100	6.18557	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.19500	2.20400	0.41002	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.40600	0.39100	3.69458	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.50400	0.50400	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.99100	0.97400	1.71544	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08900	0.08700	2.24719	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
26/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.91400	1.89900	0.78370	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.90500	2.89000	0.51635	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.90300	3.88800	0.38432	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.49900	8.51400	0.17649	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.50500	6.51900	0.21522	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.52400	4.53600	0.26525	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.57300	2.58300	0.38865	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.70700	0.69100	2.26308	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.20500	0.20400	0.48780	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.52900	1.51400	0.98103	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.50700	2.49200	0.59832	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.50300	3.48800	0.42820	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.54900	8.56400	0.17546	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.55400	6.56800	0.21361	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.57300	4.58600	0.28428	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.62100	2.63100	0.38153	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.27800	0.26500	4.67626	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.82600	0.82800	0.24213	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.67600	0.66000	2.36686	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.22400	0.22300	0.44643	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.48200	1.46600	1.07962	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.45700	2.44200	0.61050	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.45300	3.43900	0.40544	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.25100	7.26500	0.19308	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.26500	5.27800	0.24691	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.05000	0.04600	8.00000	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
26/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.29800	3.30900	0.33354	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.41200	1.41800	0.42493	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.75200	4.73800	0.29461	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.45600	1.46200	0.41209	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.15800	0.14900	5.69620	0.00000	0.0000	330
26/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.12300	0.11500	6.50407	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.82100	1.82800	0.38440	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.14800	0.14000	5.40541	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.54600	1.55300	0.45278	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.11900	0.11200	5.88235	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.86700	1.87500	0.42849	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.44300	0.42700	3.61174	0.00000	0.0000	0
26/03/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.44100	0.44000	0.22676	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.92230	7.90380	0.23352	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.49300	0.48300	2.02840	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.57100	0.57900	1.40105	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.47100	0.46100	2.12314	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.59900	0.60700	1.33556	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.51600	0.50500	2.13178	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.54400	0.55100	1.28676	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.94400	0.95400	1.05932	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.36600	0.35800	2.18579	0.00000	0.0000	30,000
26/03/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.70000	2.71500	0.55556	0.00000	0.0000	0
26/03/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12200	0.11900	2.45902	0.00000	0.0000	30,000
26/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.24060	11.24070	0.00089	11.28000	11.1670	31,314
26/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.80900	10.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.80900	8.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.10900	11.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.10900	9.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.60900	10.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.60900	8.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.60900	6.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.61000	4.61000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.45900	10.45900	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
26/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.45900	8.45900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.45900	6.45900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.46000	4.46000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.35900	10.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.35900	8.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.37500	2.37400	0.04211	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.40800	1.40700	0.07102	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.70200	0.70100	0.14245	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.64600	1.64600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.15900	10.15900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.15900	8.15900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.20900	10.20900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.20900	8.20900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	8,032
26/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.26700	1.26600	0.07893	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.21200	0.21100	0.47170	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.42100	0.42000	0.23753	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.82800	0.82800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.79500	1.79500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.65900	10.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.65900	6.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.66000	4.66000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.85900	10.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.85900	8.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.10	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
26/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.85900	6.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	11.00900	11.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	9.00900	9.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	1.08300	1.08200	0.09234	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.28100	0.28000	0.35587	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.29000	0.28900	0.34483	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.00900	1.00800	0.09911	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	11.05900	11.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	9.05900	9.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.26200	0.26100	0.38168	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.32100	0.32000	0.31153	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.96200	0.96200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.95900	10.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.95900	8.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.96500	2.96500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.98700	1.98600	0.05033	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	1.03700	1.03600	0.09643	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.30500	0.30400	0.32787	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.26400	0.26300	0.37879	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.05700	1.05700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.90900	10.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.90900	6.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.91000	4.91000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.75900	10.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.75900	8.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.70900	10.70900	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
26/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.70900	8.70900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.70900	6.70900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.71000	4.71000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.55900	10.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.55900	8.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.55900	6.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.56000	4.56000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.13100	0.12900	1.52672	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.69000	0.68800	0.28986	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.54900	0.54800	0.18215	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.10800	0.10700	0.92593	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.44900	1.44800	0.06901	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.50900	10.50900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.50900	8.50900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.40900	10.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.40900	8.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.42300	2.42300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.16000	0.15900	0.62500	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.56900	0.56800	0.17575	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.66200	0.66100	0.15106	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.30900	10.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.30900	8.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.80900	6.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.80900	5.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.81000	4.81000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.05	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
26/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.81100	3.81100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.32600	2.32500	0.04299	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.36100	1.36000	0.07348	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.18400	0.18300	0.54348	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.49300	0.49200	0.20284	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.74300	0.74200	0.13459	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.69600	1.69600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	3.01500	3.01500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.35900	7.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.35900	5.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.36000	4.36000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.94700	0.94600	0.10560	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.35800	0.35600	0.55866	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.21700	0.21500	0.92166	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.25900	7.25900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.79200	1.79100	0.05580	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.10000	0.09900	1.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.85900	0.85800	0.11641	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.41600	0.41500	0.24038	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.17500	0.17400	0.57143	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.25200	1.25200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.95900	6.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.95900	5.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.96000	4.96000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.96000	3.96000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.47200	2.47200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.50300	1.50300	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
26/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.15000	0.14800	1.33333	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.60900	0.60700	0.32841	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.62300	0.62200	0.16051	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.54700	1.54700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.12200	0.12100	0.81967	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.73100	0.73000	0.13680	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.51300	0.51200	0.19493	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.12200	0.12100	0.81967	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.39900	1.39900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.40900	6.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.40900	5.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.93800	1.93700	0.05160	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.99200	0.99100	0.10081	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.10500	1.10500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.30900	7.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.30900	5.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.31000	4.31000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.81700	2.81700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.84100	1.84000	0.05432	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	28
26/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.90300	0.90200	0.11074	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.38600	0.38500	0.25907	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.19500	0.19400	0.51282	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.20300	1.20300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.20900	7.20900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.20900	6.20900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.20900	5.20900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.45	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
26/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.21000	4.21000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.74400	1.74300	0.05734	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.10700	0.10600	0.93458	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.81600	0.81500	0.12255	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.44700	0.44600	0.22371	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.15600	0.15500	0.64103	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.30100	1.30100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.69500	1.69500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.77300	0.77200	0.12937	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.35000	1.35000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	7.00900	7.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	6.00900	6.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	5.01000	5.01000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	4.01000	4.01000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.55100	1.55000	0.06447	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.14000	0.13900	0.71429	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.64900	0.64800	0.15408	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.58500	0.58400	0.17094	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.49800	1.49800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.52100	2.52100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.75900	6.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.75900	5.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.76000	4.76000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.76100	3.76100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.22900	2.22800	0.04486	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.50900	6.50900	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
26/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.50900	5.50900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.51000	4.51000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.51200	3.51200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	2.03500	2.03500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.30900	6.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.24400	0.24300	0.40984	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.35300	0.35200	0.28329	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.91700	0.91700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.89400	1.89400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.15900	6.15900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.16000	5.15900	0.01938	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	8,032
26/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.16400	3.16300	0.03161	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.22700	0.22600	0.44053	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.38600	0.38500	0.25907	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.87200	0.87200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.25900	5.25900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.26000	4.26000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.26300	3.26300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.27700	2.27700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.31400	1.31300	0.07610	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.19700	0.19600	0.50761	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.45600	0.45500	0.21930	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.78500	0.78500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.74500	1.74500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.65900	8.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.15900	7.15900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.65900	5.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.16000	4.16000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.66900	2.66900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.22100	1.22000	0.08190	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.47900	0.47800	0.20877	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.84500	1.84500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.34100	3.34100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.76700	2.76700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.90900	8.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.40900	7.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.90900	5.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.41000	4.41000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.91600	2.91600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.45600	1.45500	0.06868	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.33100	0.33000	0.30211	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.24000	0.23900	0.41667	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.59700	1.59700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.09100	3.09100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.35900	9.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.85900	7.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.35900	6.35900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.86000	4.86000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.36200	3.36200	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
26/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.88900	1.88800	0.05294	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.17200	0.17000	1.16279	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.53100	0.52900	0.37665	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.15400	1.15400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.64200	2.64200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	7.05900	7.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.05900	6.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.06000	5.06000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.06000	4.06000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.06400	3.06400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.57000	2.57000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.08300	2.08300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.59900	1.59800	0.06254	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.12800	1.12700	0.08865	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.86600	2.86600	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.10900	7.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.10900	6.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.11000	5.11000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.11000	4.11000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.62000	2.61900	0.03817	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.13200	2.13100	0.04690	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.64700	1.64600	0.06072	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.17400	1.17300	0.08518	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00900	0.00900	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
26/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.71800	2.71800	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
26/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.25900	6.25900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	11,194
26/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.18000	2.18000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.11400	3.11400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.55900	9.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.55900	7.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.55900	5.55900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.56200	3.56100	0.02807	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.44200	2.44200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.45900	9.45900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.45900	7.45900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.45900	5.45900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.46200	3.46200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.54200	2.54200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.50900	9.50900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.50900	7.50900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.49200	2.49200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.75900	9.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.75900	7.75900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.24300	2.24300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.85900	9.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.85900	5.85900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.86100	3.86100	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
26/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.14300	2.14300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.80900	9.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.80900	7.80900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.19300	2.19300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.90900	9.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.90900	7.90900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.91100	3.91000	0.02557	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.09300	2.09300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	10.05900	10.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.05900	8.05900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.94400	1.94400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.10900	10.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.10900	8.10900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	10.00900	10.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	8.00900	8.00900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	1.99400	1.99400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.30900	9.30900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.31300	3.31300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.69200	2.69200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.04400	2.04400	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.04100	3.04100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.19100	3.19100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	2.99100	2.99100	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
26/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.60900	9.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.60900	7.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.60900	5.60900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.61100	3.61100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.39200	2.39200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.40900	9.40900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.41200	3.41200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.59200	2.59200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.89100	2.89100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.15900	9.15900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.84100	2.84100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.65900	9.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.65900	7.65900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.66100	3.66100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.34200	2.34200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.25900	10.25900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.25900	8.25900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.70900	9.70900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.70900	7.70900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.70900	5.70900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.71100	3.71100	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.29300	2.29300	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	8.95	P	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
26/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.95900	9.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.95900	7.95900	0.00000	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13			Foreign Exchange Future	11.41870	11.41510	0.03153	11.38000	11.3700	2,797
26/03/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.16500	0.16300	1.21212	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.54600	1.54800	0.12937	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.18400	0.18100	1.63043	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.46500	1.46600	0.06826	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.17400	0.17200	1.14943	0.00000	0.0000	0
26/03/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.50500	1.50700	0.13289	0.00000	0.0000	0
26/03/2010	£ / R 2010/12/13			Foreign Exchange Future	11.59620	11.58630	0.08537	0.00000	0.0000	7
26/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08180	0.08160	0.24450	0.00000	0.0000	1,364
26/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00402	0.00388	3.48259	0.00000	0.0000	0
26/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00222	0.00228	2.70270	0.00000	0.0000	0
26/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00108	0.00102	5.55556	0.00000	0.0000	0
26/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00928	0.00942	1.50862	0.00000	0.0000	0
26/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01191	0.01175	1.34341	0.00000	0.0000	0
26/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00011	0.00015	36.36364	0.00000	0.0000	0
26/03/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08320	0.08300	0.24038	0.00000	0.0000	0
26/03/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00515	0.00503	2.33010	0.00000	0.0000	0
26/03/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00485	0.00493	1.64948	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.09120	10.11160	0.20216	10.09950	10.0630	27,021
26/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.01600	1.99400	1.09127	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.81800	1.79600	1.21012	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.91700	1.89500	1.14763	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.20900	9.18800	0.22804	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.20900	7.18800	0.29130	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.20900	5.18800	0.40315	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.21000	3.18900	0.65421	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	25
26/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.23300	1.21000	1.86537	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.15900	0.15500	2.51572	0.00000	0.0000	20
26/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.36800	0.34300	6.79348	0.00000	0.0000	271
26/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.81300	0.83100	2.21402	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.79300	1.81300	1.11545	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	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
26/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.79100	2.81200	0.75242	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.50900	9.48800	0.22084	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.50900	7.48800	0.27966	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.50900	5.48800	0.38119	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.51000	3.48900	0.59829	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.52400	1.50100	1.50919	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.59800	0.57300	4.18060	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.55600	0.56800	2.15827	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.06500	0.05600	13.84615	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.49400	1.51400	1.33869	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.49100	2.51200	0.84303	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.60900	9.58800	0.21855	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.60900	7.58800	0.27599	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.60900	5.58800	0.37440	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.61000	3.58800	0.60942	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.62100	1.59900	1.35719	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.68300	0.65800	3.66032	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.47800	0.48800	2.09205	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.08700	0.07600	12.64368	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.39500	1.41500	1.43369	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.39100	2.41200	0.87829	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.25900	9.23800	0.22681	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.25900	7.23800	0.28930	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.25900	5.23800	0.39932	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.35	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
26/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.26000	3.23900	0.64417	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.28100	1.25800	1.79547	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.14400	0.14000	2.77778	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.40300	0.37800	6.20347	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.76800	0.78500	2.21354	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.74300	1.76300	1.14745	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.74100	2.76200	0.76614	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.30900	9.28800	0.22559	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.30900	7.28800	0.28732	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.30900	5.28800	0.39555	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.31000	3.28900	0.63444	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.32900	1.30600	1.73062	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.13100	0.12700	3.05344	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.44000	0.41500	5.68182	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.72400	0.74000	2.20994	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.69300	1.71300	1.18133	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.69100	2.71200	0.78038	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.45900	9.43800	0.22201	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.45900	7.43800	0.28154	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.45900	5.43800	0.38469	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.46000	3.43900	0.60694	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.47500	1.45200	1.55932	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.09800	0.09400	4.08163	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.55700	0.53200	4.48833	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.59600	0.60900	2.18121	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.54400	1.56400	1.29534	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.55	P	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
26/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.54100	2.56200	0.82645	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.35900	9.33800	0.22438	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.35900	7.33800	0.28536	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.35900	5.33800	0.39186	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.36000	3.33900	0.62500	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.37800	1.35500	1.66909	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.47800	0.45300	5.23013	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.68000	0.69500	2.20588	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.64300	1.66400	1.27815	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.64100	2.66200	0.79515	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.40900	9.38800	0.22319	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.40900	7.38800	0.28344	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.40900	5.38800	0.38824	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.41000	3.38900	0.61584	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.42600	1.40300	1.61290	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.51700	0.49200	4.83559	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.63800	0.65200	2.19436	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.59400	1.61400	1.25471	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.59100	2.61200	0.81050	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.75900	9.73800	0.21519	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.75900	7.73800	0.27065	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.75900	5.73800	0.36465	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.85	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
26/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.75900	3.73800	0.55866	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.76900	1.74700	1.24364	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	29
26/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.81400	0.79000	2.94840	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.37400	0.37900	1.33690	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.13300	0.11700	12.03008	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.24700	1.26600	1.52366	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.24200	2.26200	0.89206	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.70900	9.68800	0.21629	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.70900	7.68800	0.27241	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.70900	5.68800	0.36784	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.70900	3.68800	0.56619	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.72000	1.69700	1.33721	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.77000	0.74500	3.24675	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.40700	0.41400	1.71990	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.29600	1.31600	1.54321	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.29200	2.31200	0.87260	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.80900	9.78800	0.21409	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.80900	7.78800	0.26892	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.80900	5.78800	0.36151	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.80900	3.78800	0.55133	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.85900	0.83500	2.79395	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.34200	0.34600	1.16959	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.15100	0.13400	11.25828	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.19700	1.21700	1.67084	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.19200	2.21200	0.91241	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.90	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
26/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.85900	9.83800	0.21300	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.85900	7.83800	0.26721	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.85900	5.83800	0.35842	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.85900	3.83800	0.54418	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.86700	1.84500	1.17836	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.90500	0.88100	2.65193	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.31100	0.31400	0.96463	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.17000	0.15200	10.58824	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.14800	1.16800	1.74216	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.14200	2.16200	0.93371	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.65900	9.63800	0.21741	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.65900	7.63800	0.27419	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.65900	5.63800	0.37109	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.65900	3.63800	0.57393	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.67000	1.64800	1.31737	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.72600	0.70100	3.44353	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.44200	0.45000	1.80995	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.10100	0.08800	12.87129	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.34600	1.36500	1.41159	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.34100	2.36200	0.89705	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.90900	9.88800	0.21193	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.90900	7.88800	0.26552	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.90900	5.88800	0.35539	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.90900	3.88800	0.53722	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.95100	0.92700	2.52366	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.28300	0.28400	0.35336	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.19200	0.17200	10.41667	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.09900	1.11800	1.72884	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.09200	2.11200	0.95602	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.05900	10.03800	0.20877	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.05900	8.03800	0.26058	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.05900	6.03800	0.34659	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.05900	4.03800	0.51737	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.06500	2.04300	1.06538	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.09100	1.06700	2.19982	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.21000	0.20800	0.95238	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.26900	0.24600	8.55019	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.95300	0.97200	1.99370	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.94200	1.96300	1.08136	0.00000	0.0000	0
26/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.25580	10.27290	0.16673	10.26500	10.2480	4,808
26/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.10500	0.10000	4.76190	0.00000	0.0000	0
26/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.51400	1.49200	1.45310	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13			Foreign Exchange Future	10.41870	10.43040	0.11230	0.00000	0.0000	1,971
26/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.78200	9.77000	0.12267	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.78400	7.77300	0.14132	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.80000	5.79100	0.15517	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.83900	3.82700	0.31258	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.15900	0.15300	3.77358	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.94000	1.92300	0.87629	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.29100	0.28100	3.43643	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.07200	1.05100	1.95896	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.61000	0.60200	1.31148	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.39100	0.37200	4.85934	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.29400	1.30200	0.61824	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07500	0.07200	4.00000	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
26/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.23400	2.24500	0.49239	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.17200	0.16600	3.48837	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.80300	1.78600	0.94287	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.83100	9.82000	0.11189	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.83400	7.82300	0.14041	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.85000	5.84100	0.15385	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.88700	3.87600	0.28299	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.15500	0.14900	3.87097	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.98600	1.96900	0.85599	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.28100	0.27100	3.55872	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.11200	1.09100	1.88849	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.58500	0.57700	1.36752	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.41600	0.39700	4.56731	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.25000	1.25800	0.64000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.18500	2.19600	0.50343	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.53100	10.52000	0.10445	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.53300	8.52100	0.14063	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.54200	6.53100	0.16814	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.56900	4.55900	0.21887	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.10500	0.10100	3.80952	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.63600	2.62100	0.56904	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.18200	0.17600	3.29670	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.71300	1.69600	0.99241	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.34500	0.33500	2.89855	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.87600	0.85500	2.39726	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.74500	0.74200	0.40268	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.27600	0.26200	5.07246	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.51900	1.52800	0.59250	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.43100	10.42000	0.10545	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.43300	8.42200	0.13044	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.01200	0.01200	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
26/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.44300	6.43200	0.17073	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.47200	4.46100	0.24597	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.54200	2.52700	0.59009	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.19300	0.18600	3.62694	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.62400	1.60600	1.10837	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.37100	0.36000	2.96496	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.80200	0.78000	2.74314	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.80500	0.80500	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.23600	0.22500	4.66102	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.61100	1.62100	0.62073	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.58200	9.57100	0.11480	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.58500	7.57400	0.14502	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.60300	5.59300	0.17848	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.64400	3.63200	0.32931	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.17700	0.17100	3.38983	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.75800	1.74100	0.96701	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.33300	0.32300	3.00300	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.91400	0.89300	2.29759	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.71600	0.71300	0.41899	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.29700	0.28300	4.71380	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.47300	1.48300	0.67889	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.43200	2.44300	0.45230	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.68200	9.67100	0.11361	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.68400	7.67300	0.14315	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.70100	5.69200	0.15787	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.74100	3.72900	0.32077	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.16800	0.16200	3.57143	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.84900	1.83200	0.91942	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.31100	0.30100	3.21543	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.99200	0.97100	2.11694	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.66100	0.65600	0.75643	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.34200	0.32600	4.67836	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
26/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.38300	1.39200	0.65076	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.33300	2.34400	0.47150	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.98100	9.97000	0.11021	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.98300	7.97200	0.13779	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.99800	5.98900	0.15005	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.03400	4.02300	0.27268	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.14300	0.13800	3.49650	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.12400	2.10800	0.75330	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.25500	0.24600	3.52941	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.23600	1.21600	1.61812	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.51700	0.50600	2.12766	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.49800	0.47600	4.41767	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.12100	1.12800	0.62444	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.03800	2.04900	0.53974	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.13100	10.12000	0.10858	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.13300	8.12200	0.13525	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.14600	6.13700	0.14644	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.18000	4.16800	0.28708	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.13100	0.12700	3.05344	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.26200	2.24700	0.66313	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.23100	0.22300	3.46320	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.36200	1.34300	1.39501	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.46200	0.45000	2.59740	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.59300	0.57000	3.87858	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.00800	1.01300	0.49603	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.13900	0.13300	4.31655	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.89400	1.90500	0.58078	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.43200	9.42100	0.11662	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.43500	7.42400	0.14795	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.02300	0.02500	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
26/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.45400	5.44500	0.16502	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.49800	3.48600	0.34305	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.58000	2.59100	0.42636	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.48200	9.47100	0.11601	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.48500	7.47400	0.14696	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.50400	5.49400	0.18169	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.54600	3.53400	0.33841	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.18800	0.18100	3.72340	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.66900	1.65100	1.07849	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.35800	0.34700	3.07263	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.83900	0.81700	2.62217	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.77500	0.77300	0.25806	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.25600	0.24300	5.07813	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.56500	1.57500	0.63898	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.53000	2.54200	0.47431	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.53200	9.52100	0.11540	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.53500	7.52400	0.14599	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.55300	5.54400	0.16207	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.59500	3.58300	0.33380	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.48100	2.49200	0.44337	0.00000	0.0000	0
26/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.83520	6.76780	0.98607	0.00000	0.0000	9,588
26/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.76500	7.83200	0.86285	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.76500	5.83200	1.16219	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.76500	3.83200	1.77955	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.76600	1.83300	3.79388	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.29900	0.25000	16.38796	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.06400	0.08200	28.12500	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.23600	1.16900	5.42071	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
26/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.23500	2.16800	2.99776	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.23500	3.16800	2.07110	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.23500	4.16800	1.58205	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.71500	7.78200	0.86844	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.71500	5.78200	1.17235	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.71500	3.78200	1.80350	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.71700	1.78300	3.84391	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.33800	0.28600	15.38462	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.05300	0.06800	28.30189	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.28600	1.21900	5.20995	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.28500	2.21800	2.93217	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.28500	3.21800	2.03957	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.28500	4.21800	1.56359	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.66500	7.73200	0.87410	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.66500	5.73200	1.18270	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.66500	3.73200	1.82810	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.66700	1.73300	3.95921	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.37900	0.32400	14.51187	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.33600	1.26800	5.08982	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.33500	2.26800	2.86938	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.33500	3.26800	2.00900	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.33500	4.26800	1.54556	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.22700	0.18400	18.94273	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.09200	0.11600	26.08696	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
26/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.01500	8.08200	0.83593	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.01500	6.08200	1.11388	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.01500	4.08200	1.66874	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.01600	2.08300	3.32341	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.14100	0.11500	18.43972	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.15600	0.19700	26.28205	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.98800	0.92100	6.78138	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.98500	1.91800	3.37531	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.98500	2.91800	2.24456	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.98500	3.91800	1.68130	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.91500	7.98200	0.84649	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.91500	5.98200	1.13271	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.91500	3.98200	1.71137	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.91600	1.98300	3.49687	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.19400	0.15400	20.61856	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.10900	0.13600	24.77064	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.08700	1.02000	6.16375	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.08500	2.01800	3.21343	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.08500	3.01800	2.17180	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.08500	4.01800	1.64015	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.06500	8.13200	0.83075	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.06500	6.13200	1.10470	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.06500	4.13200	1.64822	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.06600	2.13300	3.24298	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.12200	0.09800	19.67213	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
26/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.18700	0.23000	22.99465	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.93800	0.87200	7.03625	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.93500	1.86800	3.46253	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.93500	2.86800	2.28279	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.93500	3.86800	1.70267	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.96500	8.03200	0.84118	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.96500	6.03200	1.12322	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.96500	4.03200	1.68979	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.96600	2.03300	3.40793	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.16400	0.13300	18.90244	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.12900	0.16500	27.90698	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.03700	0.97000	6.46095	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.03500	1.96800	3.29238	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.03500	2.96800	2.20758	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.03500	3.96800	1.66047	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.81500	7.88200	0.85733	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.81500	5.88200	1.15219	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.81500	3.88200	1.75623	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.81600	1.88300	3.68943	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.26200	0.21500	17.93893	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.07700	0.09700	25.97403	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.18600	1.11900	5.64924	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.18500	2.11800	3.06636	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.18500	3.11800	2.10361	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.18500	4.11800	1.60096	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.65	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
26/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.31500	8.38200	0.80577	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.31500	6.38200	1.06097	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.31500	4.38200	1.55272	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.31600	2.38200	2.84974	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.05700	0.04500	21.05263	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.37200	0.42700	14.78495	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.69500	0.63100	9.20863	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.68500	1.61800	3.97626	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.68500	2.61800	2.49534	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.68500	3.61800	1.81818	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.26500	8.33200	0.81065	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.26500	6.33200	1.06943	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.26500	4.33200	1.57093	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.26600	2.33300	2.95675	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.06600	0.05300	19.69697	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.33100	0.38500	16.31420	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.74300	0.67800	8.74832	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.73500	1.66800	3.86167	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.73500	2.66800	2.44973	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.73500	3.66800	1.79384	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.16500	8.23200	0.82058	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.16500	6.23200	1.08678	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.16500	4.23200	1.60864	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.16600	2.23300	3.09326	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.09000	0.07200	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/03/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.25500	0.30400	19.21569	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.84000	0.77400	7.85714	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.83500	1.76800	3.65123	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.83500	2.76800	2.36332	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.83500	3.76800	1.74707	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.11500	8.18200	0.82563	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.11500	6.18200	1.09567	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.11500	4.18200	1.62819	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.11600	2.18300	3.16635	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.10500	0.08400	20.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.22000	0.26600	20.90909	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.88900	0.82300	7.42407	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.88500	1.81800	3.55438	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.88500	2.81800	2.32236	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.88500	3.81800	1.72458	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.36500	8.43200	0.80096	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.36500	6.43200	1.05263	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.36500	4.43200	1.53494	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.36600	2.43200	2.78952	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.41400	0.47100	13.76812	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.64800	0.58400	9.87654	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.63500	1.56800	4.09786	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.63500	2.56800	2.54269	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.63500	3.56800	1.84319	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.20	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
26/03/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.21500	8.28200	0.81558	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.21500	6.28200	1.07804	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.21500	4.28200	1.58956	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.21600	2.28300	3.02347	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.07700	0.06200	19.48052	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.29200	0.34400	17.80822	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.79200	0.72600	8.33333	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.78500	1.71800	3.75350	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.78500	2.71800	2.40575	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.78500	3.71800	1.77015	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.41500	8.48200	0.79620	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.41500	6.48200	1.04443	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.41500	4.48200	1.51755	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.41600	2.48200	2.73179	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.45700	0.51500	12.69147	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.60100	0.53800	10.48253	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.58500	1.51800	4.22713	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.58500	2.51800	2.59188	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.58500	3.51800	1.86890	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.87110	6.80160	1.01148	0.00000	0.0000	4,490
26/03/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.90220	6.82920	1.05763	0.00000	0.0000	50
26/03/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.37160	7.29230	1.07575	0.00000	0.0000	30
26/03/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.19500	0.14500	25.64103	0.00000	0.0000	0
26/03/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.12300	0.15300	24.39024	0.00000	0.0000	0
26/03/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.16500	0.12500	24.24242	0.00000	0.0000	0
26/03/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.14300	0.18300	27.97203	0.00000	0.0000	0
26/03/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.22700	0.17300	23.78855	0.00000	0.0000	0
26/03/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.10500	0.13100	24.76190	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
26/03/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.16110	7.04370	1.63941	0.00000	0.0000	0
Future Open Interest										352,008
Option Open Interest										307,763
Total										659,771