



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/01/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.68460	7.69130	0.08719	7.68600	7.6500	276,196
27/01/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.81500	8.80900	0.06807	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.81500	6.80900	0.08804	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.56500	8.55900	0.07005	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.56500	6.55900	0.09139	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.61900	0.61100	1.29241	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.48600	0.49000	0.82305	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.05100	0.04900	3.92157	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.43500	1.44200	0.48780	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.43500	2.44100	0.24641	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.43500	3.44100	0.17467	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.31500	8.30900	0.07216	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.70200	0.70800	0.85470	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	9,671
27/01/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.68500	1.69200	0.41543	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.68500	2.69100	0.22346	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.68500	3.69100	0.16282	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.36500	8.35900	0.07173	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.36500	6.35900	0.09427	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.63500	3.64100	0.16506	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
27/01/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.46500	8.45900	0.07088	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.46500	4.45900	0.13438	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.56900	0.57400	0.87873	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.53500	1.54200	0.45603	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.53500	3.54100	0.16973	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.76500	8.75900	0.06845	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.76500	6.75900	0.08869	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	8.96500	8.95900	0.06693	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	6.96500	6.95900	0.08615	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.98600	0.97900	0.70994	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	2.03500	2.04100	0.29484	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	3.03500	3.04100	0.19769	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.91500	8.90900	0.06730	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.91500	6.90900	0.08677	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.86500	8.85900	0.06768	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.86500	6.85900	0.08740	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.66500	8.65900	0.06924	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.66500	6.65900	0.09002	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.71500	8.70900	0.06885	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.71500	6.70900	0.08935	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.61500	8.60900	0.06965	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.61500	6.60900	0.09070	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
27/01/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.38600	1.39200	0.43290	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.38500	2.39100	0.25157	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.38500	3.39100	0.17725	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.51500	8.50900	0.07046	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.51500	6.50900	0.09210	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.41500	8.40900	0.07130	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.41500	6.40900	0.09353	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.91500	4.90900	0.12208	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.58500	3.59100	0.16736	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.57600	0.56800	1.38889	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.52700	0.53100	0.75901	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	5,110
27/01/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.48500	1.49200	0.47138	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.48500	2.49100	0.24145	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.48500	3.49100	0.17217	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.70700	0.70000	0.99010	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.40900	0.41200	0.73350	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.33600	1.34200	0.44910	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.33500	2.34100	0.25696	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.33500	3.34100	0.17991	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.08700	1.09400	0.64397	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.08500	2.09100	0.28777	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.08500	3.09100	0.19449	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.33800	0.34000	0.59172	0.00000	0.0000	125

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.10300	0.09900	3.88350	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.23600	1.24300	0.56634	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.23500	2.24100	0.26846	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.23500	3.24100	0.18547	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.75300	0.74500	1.06242	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.37200	0.37500	0.80645	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.28500	2.29100	0.26258	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.28500	3.29100	0.18265	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.18600	1.19300	0.59022	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.18500	2.19100	0.27460	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.18500	3.19100	0.18838	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.36500	5.35900	0.11184	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.13700	1.14300	0.52770	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.13500	2.14100	0.28103	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.13500	3.14100	0.19139	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.51500	4.50900	0.13289	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.03400	1.02700	0.67698	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.19400	0.19200	1.03093	0.00000	0.0000	1,147
27/01/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.20900	0.20100	3.82775	0.00000	0.0000	562
27/01/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.98800	0.99500	0.70850	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.98500	1.99100	0.30227	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.98500	2.99100	0.20101	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.17400	0.17200	1.14943	0.00000	0.0000	4,010
27/01/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.23900	0.23100	3.34728	0.00000	0.0000	100
27/01/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.93900	0.94600	0.74547	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.93500	1.94100	0.31008	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.93500	2.94100	0.20443	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.37300	1.36700	0.43700	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.65700	0.66300	0.91324	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.63500	1.64200	0.42813	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.63500	2.64100	0.22770	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.13800	0.13600	1.44928	0.00000	0.0000	9,000
27/01/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.30300	0.29500	2.64026	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.84300	0.84900	0.71174	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	5,000
27/01/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.83500	1.84100	0.32698	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.83500	2.84100	0.21164	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.22700	1.22000	0.57050	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.79500	0.80200	0.88050	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	670
27/01/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.78500	1.79200	0.39216	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.74800	0.75500	0.93583	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	500
27/01/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.73500	1.74200	0.40346	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.73500	2.74100	0.21938	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.41500	5.40900	0.11080	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.41500	4.40900	0.13590	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.61200	0.61800	0.98039	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.58500	1.59200	0.44164	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.58500	2.59100	0.23211	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.31500	4.30900	0.13905	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.44700	0.45000	0.67114	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
27/01/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.06200	0.05900	4.83871	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.71500	7.70900	0.07777	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.28600	1.29300	0.54432	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.78500	2.79100	0.21544	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.28500	4.29100	0.14002	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	7.96500	7.95900	0.07533	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	4.96500	4.95900	0.12085	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	1.03800	1.04400	0.57803	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.53500	2.54100	0.23669	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	4.03500	4.04100	0.14870	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.30500	0.30600	0.32787	0.00000	0.0000	8,029
27/01/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.12000	0.11500	4.16667	0.00000	0.0000	200
27/01/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	16,483
27/01/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.47200	1.46600	0.40761	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.56500	4.55900	0.13143	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.27500	0.27500	0.00000	0.00000	0.0000	15,890
27/01/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.14000	0.13400	4.28571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.24600	0.24500	0.40650	0.00000	0.0000	238
27/01/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.16100	0.15400	4.34783	0.00000	0.0000	220
27/01/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.86800	1.86200	0.32120	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.76900	1.76300	0.33917	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.21900	0.21800	0.45662	0.00000	0.0000	279
27/01/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.18400	0.17700	3.80435	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	5,000
27/01/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.33800	0.33000	2.36686	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.76500	4.75900	0.12592	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	5,000
27/01/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.45200	0.44400	1.76991	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.01500	5.00900	0.11964	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.04800	0.04600	4.16667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.66300	0.65500	1.20664	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
27/01/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.66500	4.65900	0.12862	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	1.96800	1.96100	0.35569	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.11000	0.10800	1.81818	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.37500	0.36700	2.13333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.71500	4.70900	0.12725	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.09800	0.09500	3.06122	0.00000	0.0000	40
27/01/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.41300	0.40400	2.17918	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	279
27/01/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.53300	0.52500	1.50094	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.81500	4.80900	0.12461	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.41600	2.41000	0.24834	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.31600	2.31000	0.25907	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.21700	2.21000	0.31574	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.49200	0.48400	1.62602	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.21500	5.20900	0.11505	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.51600	2.51000	0.23847	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	15,890
27/01/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.84500	0.83800	0.82840	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.16500	5.15900	0.11617	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.79800	0.79100	0.87719	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.26500	5.25900	0.11396	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.89100	0.88400	0.78563	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.31500	5.30900	0.11289	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.71600	2.71000	0.22091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.61600	2.61000	0.22936	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	1
27/01/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.93800	0.93100	0.74627	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.46500	5.45900	0.10979	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.08100	1.07500	0.55504	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	5.96500	5.95900	0.10059	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.32400	1.31800	0.45317	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.56500	5.55900	0.10782	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.86500	2.85900	0.20942	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.17800	1.17200	0.50934	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.91500	5.90900	0.10144	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.66500	5.65900	0.10591	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	2.96500	2.95900	0.20236	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.27600	1.26900	0.54859	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.51500	5.50900	0.10879	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.81500	2.80900	0.21314	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.13000	1.12300	0.61947	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.81500	5.80900	0.10318	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.62000	1.61400	0.37037	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.71900	1.71300	0.34904	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.11500	6.10900	0.09812	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.91800	1.91200	0.31283	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.31500	6.30900	0.09501	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.21500	4.20900	0.14235	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.11700	2.11100	0.28342	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.46500	6.45900	0.09281	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
27/01/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.36500	4.35900	0.13746	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.26500	4.25900	0.14068	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.21500	6.20900	0.09654	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.11500	4.10900	0.14581	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.01500	4.00900	0.14944	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.01700	2.01100	0.29747	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.26500	6.25900	0.09577	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.16500	4.15900	0.14406	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.06500	4.05900	0.14760	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	3.96500	3.95900	0.15132	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.86500	3.85900	0.15524	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.61500	5.60900	0.10686	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.91500	2.90900	0.20583	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.42300	1.41600	0.49192	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.71500	5.70900	0.10499	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.21500	3.20900	0.18663	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.11500	3.10900	0.19262	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.01500	3.00900	0.19900	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.52100	1.51500	0.39448	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.76500	5.75900	0.10408	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.06500	3.05900	0.19576	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.57100	1.56400	0.44558	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.86500	5.85900	0.10230	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.76500	3.75900	0.15936	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.66500	3.65900	0.16371	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.56500	3.55900	0.16830	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.46500	3.45900	0.17316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
27/01/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.36500	3.35900	0.17831	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.26500	3.25900	0.18377	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.16500	3.15900	0.18957	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.67000	1.66300	0.41916	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.01500	6.00900	0.09975	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.91500	3.90900	0.15326	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.81500	3.80900	0.15727	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.71500	3.70900	0.16151	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.61500	3.60900	0.16598	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.51500	3.50900	0.17070	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.41500	3.40900	0.17570	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.81800	1.81200	0.33003	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.86500	4.85900	0.12333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.76600	2.75900	0.25307	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.66600	2.66000	0.22506	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.56600	2.56000	0.23383	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.46600	2.46000	0.24331	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.36600	2.36000	0.25359	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
27/01/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.26600	2.26000	0.26478	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.06700	2.06100	0.29028	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
27/01/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.61500	4.60900	0.13001	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	27,500
27/01/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.16700	2.16100	0.27688	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.75500	3.74900	0.15979	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.31500	3.30900	0.18100	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.91500	7.90900	0.07581	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.08500	4.09100	0.14688	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.86500	7.85900	0.07629	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.13500	4.14100	0.14510	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.01500	8.00900	0.07486	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.98500	3.99100	0.15056	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.11500	8.10900	0.07394	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.15500	0.15300	1.29032	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.27000	0.26200	2.96296	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.89100	0.89700	0.67340	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	12,000
27/01/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.88500	1.89100	0.31830	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.88500	2.89100	0.20797	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.88500	3.89100	0.15444	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.16500	8.15900	0.07348	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.16500	6.15900	0.09732	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.83500	3.84100	0.15645	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.21500	8.20900	0.07304	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.78500	3.79100	0.15852	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
27/01/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.76500	7.75900	0.07727	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.23500	4.24100	0.14168	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.81500	7.80900	0.07678	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.18500	4.19100	0.14337	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.06500	8.05900	0.07440	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.06500	6.05900	0.09893	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.93500	3.94100	0.15248	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.26500	8.25900	0.07260	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.73500	3.74100	0.16064	0.00000	0.0000	0
27/01/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.81990	7.82390	0.05115	7.85150	7.8250	39,256
27/01/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.18500	0.18300	1.08108	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.76500	0.75900	0.78431	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.33000	8.32600	0.04802	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.33000	6.32600	0.06319	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.67000	3.67400	0.10899	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.38000	8.37600	0.04773	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.38000	6.37600	0.06270	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.62000	3.62400	0.11050	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.48000	8.47600	0.04717	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.78000	8.77600	0.04556	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	8.98000	8.97600	0.04454	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	6.98000	6.97600	0.05731	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	2.99900	2.99500	0.13338	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.93000	8.92600	0.04479	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.93000	6.92600	0.05772	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	2.95000	2.94600	0.13559	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.07300	2.07700	0.19296	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.07000	3.07400	0.13029	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.88000	8.87600	0.04505	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.88000	6.87600	0.05814	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.68000	8.67600	0.04608	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.73000	8.72600	0.04582	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.63000	8.62600	0.04635	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.63000	6.62600	0.06033	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.55200	0.55200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.18200	0.17800	2.19780	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.38500	1.38900	0.28881	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.37200	2.37600	0.16863	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.37000	3.37400	0.11869	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.53000	8.52600	0.04689	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.53000	6.52600	0.06126	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.48200	1.48600	0.26991	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.47200	2.47600	0.16181	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.47000	3.47400	0.11527	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.43000	8.42600	0.04745	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.68700	0.68700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.11700	0.11300	3.41880	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.58000	1.58400	0.25316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01000	0.01000	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
27/01/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.57000	3.57400	0.11204	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.48000	6.47600	0.06173	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	4.98200	4.97800	0.08029	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.20700	0.20400	1.44928	0.00000	0.0000	140
27/01/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.68700	0.68000	1.01892	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.65100	0.65200	0.15361	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.13100	0.12800	2.29008	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.53100	1.53500	0.26127	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.52100	2.52500	0.15867	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.52000	3.52400	0.11364	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.17600	0.17300	1.70455	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.80600	0.79900	0.86849	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.12800	0.12600	1.56250	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.05800	1.05200	0.56711	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.78000	6.77600	0.05900	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.73000	6.72600	0.05944	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.74000	3.73600	0.10695	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.68000	6.67600	0.05988	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.13500	0.13200	2.22222	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.01500	1.00800	0.68966	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.14600	1.14900	0.26178	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.12300	2.12700	0.18841	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.12000	3.12400	0.12821	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.84600	0.84000	0.70922	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.52200	0.52100	0.19157	0.00000	0.0000	100
27/01/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.20200	0.19700	2.47525	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.32200	2.32600	0.17227	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.32000	3.32400	0.12048	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.23200	5.22800	0.07645	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.23600	4.23200	0.09443	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.24500	3.24100	0.12327	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.15800	0.15500	1.89873	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.88800	0.88100	0.78829	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.49200	0.49100	0.20325	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.22200	0.21700	2.25225	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.28900	1.29200	0.23274	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.27200	2.27600	0.17606	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.27000	3.27400	0.12232	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.28200	5.27700	0.09466	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.28600	4.28200	0.09333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.29500	3.29000	0.15175	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.93000	0.92300	0.75269	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.24100	1.24400	0.24174	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.22300	2.22700	0.17994	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.22000	3.22400	0.12422	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.33100	5.32700	0.07503	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.34400	3.34000	0.11962	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.14200	0.14000	1.40845	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.97200	0.96600	0.61728	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.19300	1.19700	0.33529	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.17300	2.17700	0.18408	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.17000	3.17400	0.12618	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.48100	5.47700	0.07298	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.48400	4.48000	0.08921	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
27/01/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.49300	3.48800	0.14314	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.12200	0.12000	1.63934	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.10200	1.09600	0.54446	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.36300	0.36100	0.55096	0.00000	0.0000	21,795
27/01/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.34300	0.33700	1.74927	0.00000	0.0000	200
27/01/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	1.05200	1.05400	0.19011	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	2.02400	2.02800	0.19763	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	3.02000	3.02400	0.13245	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.34300	0.34000	0.87464	0.00000	0.0000	450
27/01/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.37300	0.36600	1.87668	0.00000	0.0000	430
27/01/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	1.00700	1.01000	0.29791	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.97400	1.97800	0.20263	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.97000	2.97500	0.16835	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.58100	5.57700	0.07167	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.59200	3.58700	0.13920	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.11000	0.10800	1.81818	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.19000	1.18400	0.50420	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.32400	0.32100	0.92593	0.00000	0.0000	55
27/01/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.40400	0.39700	1.73267	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.96400	0.96700	0.31120	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.92500	1.92900	0.20779	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.92100	2.92500	0.13694	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.68100	5.67700	0.07041	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.69100	3.68600	0.13546	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.88100	5.87700	0.06802	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.88300	4.87900	0.08192	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.88900	3.88500	0.10285	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.02100	0.02000	4.76190	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
27/01/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.90100	2.89600	0.17235	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.83100	5.82700	0.06860	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.83300	4.82900	0.08276	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.83900	3.83500	0.10419	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.76100	0.76200	0.13141	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.09100	0.08800	3.29670	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.67800	1.68200	0.23838	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.67100	2.67500	0.14976	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.78100	5.77700	0.06919	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.79000	3.78600	0.10554	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.80300	2.79800	0.17838	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.09100	0.08900	2.19780	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.37100	1.36500	0.43764	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.25800	0.25600	0.77519	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.53800	0.53200	1.11524	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.79900	0.80100	0.25031	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07900	0.07700	2.53165	0.00000	0.0000	200
27/01/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.72700	1.73100	0.23162	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.72100	2.72500	0.14700	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.63100	5.62700	0.07104	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.64100	3.63700	0.10986	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.30600	0.30300	0.98039	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.43600	0.42900	1.60550	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.92200	0.92400	0.21692	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.87500	1.87900	0.21333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.87100	2.87500	0.13932	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.53100	5.52700	0.07232	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.53400	4.53000	0.08822	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
27/01/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.54200	3.53800	0.11293	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.10500	0.10300	1.90476	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.23500	1.22900	0.48583	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.14600	1.14000	0.52356	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.18200	5.17800	0.07719	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.18700	4.18200	0.11942	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.28000	1.27400	0.46875	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.88000	0.88200	0.22727	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.82600	1.83000	0.21906	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.38100	5.37700	0.07434	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.39400	3.38900	0.14732	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	21,795
27/01/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.46300	1.45700	0.41012	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.72300	0.72400	0.13831	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.62900	1.63300	0.24555	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.62100	2.62500	0.15261	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.03800	4.03400	0.09906	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.50900	1.50400	0.33135	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.09600	0.09300	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.32600	1.31900	0.52790	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.61700	0.61700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.14700	0.14300	2.72109	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.68000	7.67600	0.05208	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.18100	6.17600	0.08089	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.68300	4.67900	0.08542	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.19600	3.19200	0.12516	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.33700	1.34100	0.29918	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.82100	2.82500	0.14179	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.32000	4.32400	0.09259	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.93000	7.92600	0.05044	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.43000	6.42600	0.06221	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.44300	3.43900	0.11618	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.21800	0.21600	0.91743	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.64800	0.64200	0.92593	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.09800	1.10200	0.36430	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.57100	2.57500	0.15558	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.07000	4.07400	0.09828	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.55600	1.55000	0.38560	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.46400	0.46300	0.21552	0.00000	0.0000	390
27/01/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.24400	0.23900	2.04918	0.00000	0.0000	130
27/01/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.43500	4.43100	0.09019	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	21,978
27/01/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.08700	4.08300	0.09787	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	21,978
27/01/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.41700	1.41100	0.42343	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.60300	1.59700	0.37430	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.43700	0.43500	0.45767	0.00000	0.0000	100
27/01/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.26700	0.26100	2.24719	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.38500	4.38100	0.09122	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.83900	1.83400	0.27189	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.74400	1.73800	0.34404	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.41100	0.40900	0.48662	0.00000	0.0000	600
27/01/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.29100	0.28500	2.06186	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.88700	1.88100	0.31797	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.79100	1.78600	0.27917	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
27/01/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.69700	1.69100	0.35357	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.38700	0.38400	0.77519	0.00000	0.0000	33
27/01/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.31700	0.31000	2.20820	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.73300	4.72900	0.08451	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.24400	0.24100	1.22951	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.93200	4.92800	0.08110	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.85200	2.84700	0.17532	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.75400	2.75000	0.14524	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.65700	2.65200	0.18818	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	1,900
27/01/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.72600	0.71900	0.96419	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.78300	4.77900	0.08363	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.70500	2.70100	0.14787	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.60800	2.60300	0.19172	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.23100	0.22800	1.29870	0.00000	0.0000	139
27/01/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.61100	0.60400	1.14566	0.00000	0.0000	4
27/01/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.63400	4.63000	0.08632	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.55900	2.55400	0.19539	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.46200	2.45700	0.20309	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.36600	2.36100	0.21133	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.26900	2.26400	0.22036	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.17300	2.16800	0.23010	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.07800	2.07300	0.24062	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	1.98200	1.97700	0.25227	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.27300	0.27100	0.73260	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.50300	0.49700	1.19284	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	26,596

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.33500	4.33100	0.09227	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.07000	0.06800	2.85714	0.00000	0.0000	26,596
27/01/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.65000	1.64400	0.36364	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.58400	4.58000	0.08726	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.51100	2.50600	0.19912	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.41400	2.40900	0.20713	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.31700	2.31200	0.21580	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.12600	2.12000	0.28222	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.05100	0.04900	3.92157	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.03100	2.02500	0.29542	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.93500	1.92900	0.31008	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.28900	0.28700	0.69204	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.46900	0.46300	1.27932	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.22100	2.21600	0.22512	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.88000	7.87600	0.05076	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.12000	4.12400	0.09709	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.93100	5.92700	0.06744	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	3.93900	3.93500	0.10155	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	7.98000	7.97600	0.05013	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	5.98100	5.97700	0.06688	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	3.98800	3.98400	0.10030	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	4.02000	4.02400	0.09950	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.13000	8.12600	0.04920	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.13100	6.12700	0.06524	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.13700	4.13300	0.09669	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.87000	3.87400	0.10336	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.03000	8.02600	0.04981	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.03100	6.02700	0.06632	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.97000	3.97400	0.10076	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.68000	9.67600	0.04132	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.08000	8.07600	0.04950	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.08100	6.07700	0.06578	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.92000	3.92400	0.10204	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.18000	8.17600	0.04890	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.82000	3.82400	0.10471	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.23000	8.22600	0.04860	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.23100	6.22600	0.08024	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.83900	0.84100	0.23838	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.77600	1.78100	0.28153	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.77100	2.77500	0.14435	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.77000	3.77400	0.10610	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.78000	7.77600	0.05141	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.22000	4.22400	0.09479	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.83000	7.82600	0.05109	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.17000	4.17400	0.09592	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.28000	8.27600	0.04831	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.28000	6.27600	0.06369	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.72000	3.72400	0.10753	0.00000	0.0000	0
27/01/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.95560	7.95600	0.00503	7.95750	7.9556	6,211

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.89500	7.89500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.90700	5.90700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.93400	3.93300	0.02542	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.01400	2.01100	0.14896	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.17400	1.17300	0.08518	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.11400	2.11500	0.04730	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.10800	3.10800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.10600	4.10600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.84600	7.84500	0.01275	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.85800	5.85700	0.01707	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.88500	3.88400	0.02574	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.96700	1.96500	0.10168	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.54200	0.53700	0.92251	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.38600	0.38100	1.29534	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.21800	1.21800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.16400	2.16400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.15800	3.15800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.15600	4.15600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.51800	0.51400	0.77220	0.00000	0.0000	409
27/01/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.41200	0.40800	0.97087	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	7.94500	7.94500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	5.95700	5.95700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	3.98300	3.98200	0.02511	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.06000	2.05800	0.09709	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.49500	0.49100	0.80808	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
27/01/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.43900	0.43500	0.91116	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.13100	1.13000	0.08842	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	2.06500	2.06600	0.04843	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	3.05800	3.05800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	4.05600	4.05600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	7.99500	7.99500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.00700	6.00600	0.01665	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.03200	4.03100	0.02480	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.11300	0.11100	1.76991	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.10700	2.10500	0.09492	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.47300	0.46900	0.84567	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.46700	0.46300	0.85653	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.08800	1.08700	0.09191	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	2.01600	2.01600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	3.00800	3.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	4.00600	4.00700	0.02496	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.09500	8.09500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.10600	6.10500	0.01638	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.13000	4.12900	0.02421	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.20000	2.19800	0.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.43600	0.43100	1.14679	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.53000	0.52500	0.94340	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	1.01000	1.00800	0.19802	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.10400	0.10200	1.92308	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.91800	1.91900	0.05214	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.90800	2.90900	0.03439	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.90600	3.90700	0.02560	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.14500	8.14500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.15500	6.15500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.17900	4.17800	0.02393	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.24700	2.24400	0.13351	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.41800	0.41300	1.19617	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.56200	0.55700	0.88968	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.97200	0.97000	0.20576	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.87000	1.87100	0.05348	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.85900	2.85900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.85600	3.85700	0.02593	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.19500	8.19500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.20400	6.20400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.22800	4.22700	0.02365	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.29300	2.29100	0.08722	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.59500	0.59100	0.67227	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.93500	0.93300	0.21390	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.12900	0.12700	1.55039	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.82200	1.82200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.80900	2.80900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.80600	3.80700	0.02627	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.34500	8.34500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.35300	6.35300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.37500	4.37400	0.02286	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.09000	0.08800	2.22222	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.43400	2.43200	0.08217	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.82900	0.82700	0.24125	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
27/01/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.17300	0.17100	1.15607	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.67800	1.67900	0.05959	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.66000	2.66000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.65700	3.65700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.29500	8.29500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.30300	6.30300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.32600	4.32500	0.02312	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.38700	2.38500	0.08379	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.37000	0.36500	1.35135	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.66400	0.65900	0.75301	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.86400	0.86100	0.34722	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.15800	0.15500	1.89873	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.72600	1.72600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.70900	2.71000	0.03691	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.70600	3.70700	0.02698	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.44500	8.44500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.45200	6.45200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.47300	4.47200	0.02236	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.52900	2.52700	0.07908	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.32800	0.32300	1.52439	0.00000	0.0000	585
27/01/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.77200	0.76700	0.64767	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.76400	0.76100	0.39267	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.20800	0.20500	1.44231	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.58400	1.58400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.56000	2.56100	0.03906	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.55700	3.55700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.35500	0.35100	1.12676	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.69900	0.69500	0.57225	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
27/01/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.74600	7.74600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.75800	5.75800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.78700	3.78500	0.05281	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.13100	0.12800	2.29008	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.87500	1.87200	0.16000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.59100	0.58800	0.50761	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.33500	0.33200	0.89552	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.30700	1.30700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.26300	2.26300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.25700	3.25800	0.03070	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.25600	4.25600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.79600	7.79600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.80800	5.80800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.83600	3.83500	0.02607	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.12700	0.12400	2.36220	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.92100	1.91800	0.15617	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.56600	0.56200	0.70671	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.36000	0.35600	1.11111	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.26200	1.26200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.21300	2.21400	0.04519	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.20700	3.20800	0.03118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.20600	4.20600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.04500	8.04500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.05600	6.05600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.08100	4.08000	0.02450	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10900	0.10700	1.83486	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.15300	2.15100	0.09289	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.45400	0.45000	0.88106	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
27/01/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.49800	0.49400	0.80321	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	1.04800	1.04700	0.09542	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.09200	0.09100	1.08696	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.96700	1.96800	0.05084	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.95800	2.95900	0.03381	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.95600	3.95700	0.02528	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.24500	8.24500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.25400	6.25400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.27700	4.27600	0.02338	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.34000	2.33800	0.08547	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.38500	0.38100	1.03896	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.62900	0.62500	0.63593	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.89900	0.89700	0.22247	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.14300	0.14100	1.39860	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.77400	1.77400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.75900	2.76000	0.03625	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.75600	3.75700	0.02662	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.39500	8.39500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.40200	6.40200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.42400	4.42300	0.02260	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.48200	2.47900	0.12087	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.34100	0.33700	1.17302	0.00000	0.0000	3,000
27/01/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.73500	0.73100	0.54422	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.79600	0.79400	0.25126	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.19000	0.18800	1.05263	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.63100	1.63100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.61000	2.61000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.60700	3.60700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.16900	0.16500	2.36686	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.51300	1.50900	0.26438	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.18700	0.18300	2.13904	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.38100	1.37700	0.28965	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.88500	0.88100	0.45198	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.29100	0.28700	1.37457	0.00000	0.0000	500
27/01/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.00300	0.99900	0.39880	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.25900	0.25500	1.54440	0.00000	0.0000	3,000
27/01/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.19000	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	0.00000	1.33400	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.09150	8.08800	0.04326	0.00000	0.0000	493
27/01/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.87700	7.88000	0.03809	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.89700	5.89900	0.03392	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.08000	0.07800	2.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.93900	3.94000	0.02539	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.05100	2.05000	0.04876	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.63200	0.62600	0.94937	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.49100	0.48800	0.61100	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.25100	1.24700	0.31974	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11000	0.10900	0.90909	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.15800	2.15500	0.13902	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.14700	3.14300	0.12711	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.14200	4.13900	0.07243	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.42300	0.41600	1.65485	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.88200	0.87800	0.45351	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.92700	7.92900	0.02523	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	5.94700	5.94900	0.03363	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	3.98800	3.98800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.18800	0.18300	2.65957	0.00000	0.0000	300
27/01/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.09700	2.09500	0.09537	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.21000	1.20600	0.33058	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11900	0.11800	0.84034	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.10900	2.10600	0.14225	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.09700	3.09400	0.09687	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.09300	4.08900	0.09773	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	7.97700	7.97900	0.02507	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	5.99600	5.99800	0.03336	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.03600	4.03700	0.02478	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.14200	2.14100	0.04669	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.58900	0.58200	1.18846	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54800	0.54400	0.72993	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.17100	1.16600	0.42699	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13000	0.12800	1.53846	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	2.06000	2.05700	0.14563	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	3.04800	3.04400	0.13123	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	4.04300	4.03900	0.09894	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.02700	8.02900	0.02492	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.04600	6.04700	0.01654	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.08500	4.08600	0.02448	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.17900	0.17500	2.23464	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.18800	2.18700	0.04570	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.56800	0.56200	1.05634	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.57700	0.57400	0.51993	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.13100	1.12700	0.35367	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.14000	0.13900	0.71429	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	2.01100	2.00800	0.14918	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.99800	2.99500	0.10007	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.99300	3.98900	0.10018	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.61000	0.60400	0.98361	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.51900	0.51600	0.57803	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.07600	8.07800	0.02476	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.09500	6.09700	0.03281	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.07400	0.07200	2.70270	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
27/01/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.13300	4.13400	0.02420	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.17400	0.17000	2.29885	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.23300	2.23200	0.04478	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.55000	0.54300	1.27273	0.00000	0.0000	4,400
27/01/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.60900	0.60500	0.65681	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.09500	1.09000	0.45662	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.15400	0.15200	1.29870	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.96400	1.96000	0.20367	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.94800	2.94500	0.10176	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.94300	3.94000	0.07608	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.12600	8.12800	0.02461	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.14400	6.14600	0.03255	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.18200	4.18300	0.02391	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.27900	2.27800	0.04388	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.53200	0.52500	1.31579	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.64100	0.63700	0.62402	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	1.06000	1.05500	0.47170	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.16900	0.16700	1.18343	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.91700	1.91300	0.20866	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.89900	2.89500	0.13798	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.89300	3.89000	0.07706	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.17500	8.17800	0.03670	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.19300	6.19500	0.03229	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.23000	4.23100	0.02364	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.16600	0.16200	2.40964	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.32500	2.32400	0.04301	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.51400	0.50800	1.16732	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.67300	0.67000	0.44577	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	1.02500	1.02000	0.48780	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.18400	0.18200	1.08696	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.87000	1.86600	0.21390	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02900	0.02800	3.44828	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
27/01/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.84900	2.84600	0.10530	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.84300	3.84000	0.07806	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.37400	8.37600	0.02388	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.39100	6.39300	0.03129	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.42500	4.42600	0.02260	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.50900	2.50800	0.03986	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.45100	0.44500	1.33038	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.81000	0.80700	0.37037	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.89600	0.89100	0.55804	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.25500	0.25300	0.78431	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.68500	1.68100	0.23739	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.65100	2.64800	0.11316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.64400	3.64100	0.08233	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.32400	8.32600	0.02403	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.34100	6.34300	0.03154	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.37600	4.37700	0.02285	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.15400	0.15000	2.59740	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.46300	2.46200	0.04060	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.46600	0.45900	1.50215	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.77500	0.77100	0.51613	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.92700	0.92200	0.53937	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23600	0.23400	0.84746	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.73100	1.72600	0.28885	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.70100	2.69700	0.14809	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.69400	3.69000	0.10828	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.41000	0.40300	1.70732	0.00000	0.0000	117
27/01/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.91900	0.91500	0.43526	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.42300	8.42600	0.03562	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.44000	6.44200	0.03106	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.47300	4.47400	0.02236	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.14600	0.14300	2.05479	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.55500	2.55500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.43700	0.43000	1.60183	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.84600	0.84200	0.47281	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.86600	0.86000	0.69284	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.27500	0.27200	1.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.63900	1.63500	0.24405	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.60200	2.59800	0.15373	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.59400	3.59100	0.08347	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.49700	0.49100	1.20724	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.70600	0.70300	0.42493	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.77800	7.78000	0.02571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.79900	5.80000	0.01724	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.84200	3.84300	0.02603	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.20200	0.19700	2.47525	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.96100	1.95900	0.10199	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.67800	0.67200	0.88496	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.43700	0.43400	0.68650	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.33400	1.32900	0.37481	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.25700	2.25300	0.17723	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.24600	3.24300	0.09242	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.24200	4.23900	0.07072	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.82800	7.83000	0.02555	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.84800	5.85000	0.03420	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.89000	3.89100	0.02571	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.19700	0.19200	2.53807	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.00600	2.00400	0.09970	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.65500	0.64800	1.06870	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.46400	0.46000	0.86207	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
27/01/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.29200	1.28800	0.30960	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.20800	2.20400	0.18116	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.19600	3.19300	0.09387	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.19200	4.18900	0.07156	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.22500	8.22700	0.02432	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.24300	6.24500	0.03204	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.07000	0.06800	2.85714	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.27900	4.28000	0.02337	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.16100	0.15800	1.86335	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.37000	2.37000	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.99200	0.98700	0.50403	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.20100	0.19900	0.99502	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.82300	1.81900	0.21942	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.80000	2.79600	0.14286	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.79400	3.79000	0.10543	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.27400	8.27700	0.03626	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.29200	6.29400	0.03179	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.32700	4.32800	0.02311	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.15700	0.15400	1.91083	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.41600	2.41600	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.48100	0.47500	1.24740	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.74000	0.73700	0.40541	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.95900	0.95400	0.52138	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.21800	0.21600	0.91743	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.77700	1.77300	0.22510	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.75000	2.74700	0.10909	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.74400	3.74000	0.10684	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	6.98400	6.98600	0.02864	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.05200	0.05000	3.84615	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
27/01/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.01100	5.01200	0.01996	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.07300	3.07300	0.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.31100	0.30500	1.92926	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.27000	1.26700	0.23622	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	5.04200	5.03800	0.07933	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.31100	1.30800	0.22883	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.30200	0.29600	1.98675	0.00000	0.0000	330
27/01/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.23600	100.00000	0.00000	0.0000	0
27/01/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	0.00000	1.64800	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15			Foreign Exchange Future	12.39110	12.45150	0.48745	12.41210	12.4000	13,736
27/01/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	9.60900	9.54900	0.62441	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	7.60900	7.54900	0.78854	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	5.60900	5.54900	1.06971	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	3.61000	3.55000	1.66205	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	1.63500	1.57700	3.54740	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.10900	0.11700	7.33945	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	0.71800	0.66600	7.24234	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.50900	0.54900	7.85855	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.11800	0.09800	16.94915	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.39800	1.45800	4.29185	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.39200	2.45200	2.50836	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	9.75900	9.69900	0.61482	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	7.75900	7.69900	0.77330	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	5.75900	5.69900	1.04185	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	3.76000	3.70000	1.59574	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	1.78100	1.72200	3.31275	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.08700	0.09300	6.89655	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	0.84600	0.79200	6.38298	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.41100	0.44500	8.27251	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.17000	0.14400	15.29412	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	1.25100	1.31000	4.71623	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
27/01/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	2.24300	2.30300	2.67499	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	9.70900	9.64900	0.61798	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	7.70900	7.64900	0.77831	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	5.70900	5.64900	1.05097	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	3.71000	3.65000	1.61725	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	1.73200	1.67300	3.40647	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.09400	0.10000	6.38298	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	0.80300	0.74900	6.72478	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.44200	0.47900	8.37104	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.15100	0.12800	15.23179	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	1.30000	1.35900	4.53846	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	2.29200	2.35300	2.66143	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	3.24100	3.30200	1.88214	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.10900	9.04900	0.65869	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.10900	7.04900	0.84400	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	8.95900	8.89900	0.66972	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	6.95900	6.89900	0.86219	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	4.95900	4.89900	1.20992	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	2.96300	2.90300	2.02497	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.02400	0.96800	5.46875	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.29900	0.32700	9.36455	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.25800	0.22600	12.40310	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	1.05600	1.11400	5.49242	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	2.04300	2.10400	2.98581	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	3.04100	3.10200	2.00592	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	8.80900	8.74900	0.68112	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	6.80900	6.74900	0.88119	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	4.80900	4.74900	1.24766	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	2.81400	2.75400	2.13220	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.08100	0.08600	6.17284	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	0.89000	0.83500	6.17978	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.38100	0.41400	8.66142	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.19000	0.16300	14.21053	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	1.20200	1.26100	4.90849	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	2.19300	2.25300	2.73598	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	3.19100	3.25200	1.91163	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	8.85900	8.79900	0.67728	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	6.85900	6.79900	0.87476	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	4.85900	4.79900	1.23482	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	2.86300	2.80300	2.09570	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	0.93400	0.87900	5.88865	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.35200	0.38300	8.80682	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.21100	0.18200	13.74408	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	1.15300	1.21200	5.11709	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	2.14300	2.20300	2.79981	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	3.14100	3.20200	1.94206	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.00900	8.94900	0.66600	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.00900	6.94900	0.85604	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.00900	4.94900	1.19784	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.01200	2.95200	1.99203	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.06900	1.01300	5.23854	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.27500	0.30100	9.45455	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.28400	0.25000	11.97183	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	1.00700	1.06500	5.75968	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.99400	2.05400	3.00903	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.99100	3.05200	2.03945	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.25900	9.19900	0.64802	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.25900	7.19900	0.82656	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.40900	9.34900	0.63769	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.40900	7.34900	0.80983	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	9.65900	9.59900	0.62118	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	7.65900	7.59900	0.78339	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	5.65900	5.59900	1.06026	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	3.66000	3.60000	1.63934	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.10100	0.10800	6.93069	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	0.76000	0.70700	6.97368	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.47500	0.51300	8.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.13400	0.11200	16.41791	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	1.34900	1.40800	4.37361	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	2.34200	2.40300	2.60461	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.55900	9.49900	0.62768	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.55900	7.49900	0.79376	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.50900	9.44900	0.63098	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.50900	7.44900	0.79904	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.45900	9.39900	0.63432	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.45900	7.39900	0.80440	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
27/01/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.35900	9.29900	0.64109	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.35900	7.29900	0.81533	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.20900	9.14900	0.65154	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.20900	7.14900	0.83229	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.15900	9.09900	0.65509	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.15900	7.09900	0.83811	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.05900	8.99900	0.66232	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.05900	6.99900	0.84998	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.05900	4.99900	1.18601	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.06200	3.00200	1.95950	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.11500	1.05800	5.11211	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.25500	0.27600	8.23529	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.31400	0.27500	12.42038	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.96100	1.01700	5.82726	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.94400	2.00400	3.08642	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.94100	3.00200	2.07412	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	8.90900	8.84900	0.67348	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	6.90900	6.84900	0.86843	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	4.90900	4.84900	1.22224	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	3.91000	3.85000	1.53453	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	2.91300	2.85300	2.05973	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	1.92700	1.86800	3.06175	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.07000	0.07400	5.71429	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	0.97900	0.92300	5.72012	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.32500	0.35400	8.92308	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
27/01/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.23400	0.20300	13.24786	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	1.10400	1.16300	5.34420	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	2.09300	2.15300	2.86670	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	3.09100	3.15200	1.97347	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	1.68400	1.62500	3.50356	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.50900	5.44900	1.08913	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.51000	4.44900	1.35255	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.51100	3.45100	1.70891	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.51600	2.45700	2.34499	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.53900	1.48000	3.83366	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.12800	0.13700	7.03125	0.00000	0.0000	11,630
27/01/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	0.63700	0.58600	8.00628	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.58100	0.62500	7.57315	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.09000	0.07400	17.77778	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.49700	1.55700	4.00802	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.49200	2.55200	2.40770	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.25900	5.19900	1.14090	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.26000	4.20000	1.40845	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.26100	3.20100	1.83993	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.27000	2.21000	2.64317	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.30100	1.24300	4.45811	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.18800	0.20300	7.97872	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.44700	0.40200	10.06711	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.78300	0.83400	6.51341	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.74500	1.80500	3.43840	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.74200	2.80200	2.18818	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.65	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
27/01/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.35900	5.29900	1.11961	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.36000	4.30000	1.37615	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.36100	3.30100	1.78518	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.36800	2.30900	2.49155	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.39600	1.33800	4.15473	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.16100	0.17300	7.45342	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.52000	0.47200	9.23077	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.69900	0.74800	7.01001	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.64600	1.70600	3.64520	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.64200	2.70200	2.27101	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.15900	5.09900	1.16302	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.16000	4.10000	1.44231	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.16200	3.10200	1.89753	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.17200	2.11200	2.76243	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.20700	1.15000	4.72245	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.21900	0.23700	8.21918	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.37800	0.33600	11.11111	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.87000	0.92400	6.20690	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.84400	1.90400	3.25380	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.84200	2.90200	2.11119	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.45900	5.39900	1.09910	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.46000	4.40000	1.34529	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.46100	3.40100	1.73360	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.46700	2.40700	2.43210	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.03200	0.03400	6.25000	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
27/01/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.49100	1.43300	3.89001	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.59700	0.54700	8.37521	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.61900	0.66500	7.43134	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.54700	1.60600	3.81383	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.54200	2.60200	2.36035	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.55900	5.49900	1.07933	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.55900	4.49900	1.31608	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.56000	3.50000	1.68539	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.56600	2.50600	2.33827	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.58700	1.52800	3.71771	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.11800	0.12700	7.62712	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	0.67700	0.62600	7.53323	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.54400	0.58700	7.90441	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.10300	0.08600	16.50485	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.44800	1.50700	4.07459	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.44200	2.50200	2.45700	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.40900	5.34900	1.10926	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.41000	4.35000	1.36054	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.41100	3.35100	1.75901	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.41700	2.35800	2.44104	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.44300	1.38500	4.01940	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.14900	0.16000	7.38255	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.55800	0.50900	8.78136	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.65900	0.70600	7.13202	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.06800	0.05500	19.11765	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.59600	1.65600	3.75940	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.59200	2.65200	2.31481	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.80	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
27/01/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.30900	5.24900	1.13016	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.31000	4.25000	1.39211	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.31100	3.25100	1.81214	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	11,630
27/01/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.31900	2.25900	2.58732	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.34800	1.29000	4.30267	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.17400	0.18700	7.47126	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.48300	0.43600	9.73085	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.74000	0.79000	6.75676	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.69500	1.75500	3.53982	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.69200	2.75200	2.22883	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.20900	5.14900	1.15185	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.21000	4.15000	1.42518	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.21100	3.15100	1.86858	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.22100	2.16100	2.70149	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.25400	1.19700	4.54545	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.20300	0.21900	7.88177	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.41200	0.36800	10.67961	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.82600	0.87900	6.41646	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.79500	1.85500	3.34262	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.79200	2.85200	2.14900	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.10900	5.04900	1.17440	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.11000	4.05000	1.45985	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.11200	3.05200	1.92802	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.12300	2.06400	2.77909	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.23600	0.25600	8.47458	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
27/01/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.34500	0.30500	11.59420	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.91500	0.97000	6.01093	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.89400	1.95400	3.16790	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.89200	2.95200	2.07469	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.05200	0.05500	5.76923	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.16100	1.10400	4.90956	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.20900	8.14900	0.73091	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.20900	6.14900	0.96634	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.79100	3.85200	1.60907	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.10900	8.04900	0.73992	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.10900	6.04900	0.98216	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.89100	3.95200	1.56772	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.15900	8.09900	0.73538	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.15900	6.09900	0.97418	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.84100	3.90200	1.58813	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.40900	8.34900	0.71352	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.40900	6.34900	0.93618	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.59100	3.65200	1.69869	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.50900	8.44900	0.70514	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.50900	6.44900	0.92180	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.49100	3.55200	1.74735	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.45900	8.39900	0.70930	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.45900	6.39900	0.92894	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.54100	3.60200	1.72268	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.55900	8.49900	0.70102	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.55900	6.49900	0.91477	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.44100	3.50200	1.77274	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	8.70900	8.64900	0.68894	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	6.70900	6.64900	0.89432	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	4.70900	4.64900	1.27416	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	2.71400	2.65400	2.21076	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	3.29100	3.35200	1.85354	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	8.75900	8.69900	0.68501	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	6.75900	6.69900	0.88771	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	4.75900	4.69900	1.26077	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	2.76400	2.70400	2.17077	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	8.65900	8.59900	0.69292	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	6.65900	6.59900	0.90104	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	4.65900	4.59900	1.28783	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	2.66500	2.60500	2.25141	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	3.34100	3.40200	1.82580	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	7.95900	7.89900	0.75386	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	5.95900	5.89900	1.00688	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	3.96000	3.90000	1.51515	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	1.97600	1.91700	2.98583	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	4.04100	4.10200	1.50953	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.44100	4.50200	1.37356	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
27/01/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	3.39100	3.45200	1.79888	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	4.39100	4.45200	1.38921	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.54100	4.60200	1.34332	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	4.34100	4.40200	1.40521	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.25900	8.19900	0.72648	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.25900	6.19900	0.95862	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.74100	3.80200	1.63058	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	4.24100	4.30200	1.43834	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	7.80900	7.74900	0.76834	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	5.80900	5.74900	1.03288	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	3.81000	3.75000	1.57480	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	1.83000	1.77000	3.27869	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	4.19100	4.25200	1.45550	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.05900	7.99900	0.74451	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.05900	5.99900	0.99026	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.06000	4.00000	1.47783	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.07400	2.01500	2.84474	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.94100	4.00200	1.54783	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.30900	8.24900	0.72211	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.30900	6.24900	0.95102	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.69100	3.75200	1.65267	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.00900	7.94900	0.74916	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
27/01/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.00900	5.94900	0.99850	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.01000	3.95000	1.49626	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.02500	1.96600	2.91358	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.99100	4.05200	1.52844	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.35900	8.29900	0.71779	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.35900	6.29900	0.94354	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.64100	3.70200	1.67536	0.00000	0.0000	0
27/01/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14			Foreign Exchange Future	12.60130	12.65820	0.45154	12.61960	12.6196	12,363
27/01/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.44900	9.39200	0.60324	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.45100	7.39400	0.76500	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	9.74900	9.69200	0.58468	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	7.75100	7.69400	0.73539	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.25000	9.19300	0.61622	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.25200	7.19500	0.78599	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.26000	5.20300	1.08365	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.30500	3.24900	1.69440	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.10000	9.04300	0.62637	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.10200	7.04500	0.80259	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.11200	5.05500	1.11502	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.16100	3.10500	1.77159	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.00000	8.94300	0.63333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.00200	6.94500	0.81405	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.23800	0.24500	2.94118	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.23700	1.18700	4.04204	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
27/01/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.50300	0.52700	4.77137	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.50200	0.46900	6.57371	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	2.02100	2.07800	2.82039	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	3.00900	3.06600	1.89432	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	8.80000	8.74300	0.64773	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	6.80200	6.74500	0.83799	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	8.85000	8.79300	0.64407	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	6.85200	6.79500	0.83187	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.57300	0.60000	4.71204	0.00000	0.0000	8,032
27/01/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.42200	0.39200	7.10900	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	1.24100	1.29100	4.02901	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	2.16900	2.22500	2.58183	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	3.15800	3.21400	1.77327	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.30000	9.24300	0.61290	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.30900	5.25200	1.07365	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.35400	3.29800	1.66965	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.49900	9.44200	0.60006	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.50100	7.44400	0.75990	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.50700	5.45000	1.03505	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	9.64900	9.59200	0.59073	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	7.65100	7.59400	0.74500	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.67800	0.71000	4.71976	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.32700	0.30200	7.64526	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.41600	1.46800	3.67232	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	2.36600	2.42200	2.36686	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	9.69900	9.64200	0.58769	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	7.70100	7.64400	0.74016	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.37100	1.42300	3.79285	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	2.31600	2.37300	2.46114	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	9.59900	9.54200	0.59381	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	7.60100	7.54400	0.74990	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.16000	0.16300	1.87500	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	1.75900	1.70500	3.06993	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.31800	0.32900	3.45912	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	0.91700	0.87100	5.01636	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.70700	0.73900	4.52617	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.30600	0.28100	8.16993	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.46100	1.51300	3.55921	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.41500	2.47200	2.36025	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.54900	9.49200	0.59692	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.55700	5.50000	1.02573	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.59700	3.54000	1.58465	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.40000	9.34300	0.60638	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.40100	7.34400	0.77017	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.35000	9.29300	0.60963	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.35100	7.29400	0.77540	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.35900	5.30200	1.06363	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.40200	3.34600	1.64609	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.20000	9.14300	0.61957	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.20200	7.14500	0.79145	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.21000	5.15400	1.07486	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
27/01/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.05800	0.05900	1.72414	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.25700	3.20100	1.71937	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.96500	1.00600	4.24870	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.16400	0.14800	9.75610	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.83100	1.88600	3.00382	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.81100	2.86700	1.99217	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.15000	9.09300	0.62295	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.15200	7.09500	0.79698	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.05000	8.99300	0.62983	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.05200	6.99500	0.80828	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.23000	0.23700	3.04348	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.27900	1.22900	3.90930	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	1.07600	1.12000	4.08922	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.97300	2.02900	2.83832	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	8.95000	8.89300	0.63687	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	6.95200	6.89500	0.81991	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.45800	5.40100	1.04434	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.47300	4.41700	1.25196	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.49900	3.44300	1.60046	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.09300	0.09500	2.15054	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.54200	2.48700	2.16365	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.24600	0.25400	3.25203	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.19500	1.14600	4.10042	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.52600	0.55000	4.56274	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.47500	0.44200	6.94737	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	1.15600	1.20400	4.15225	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.10500	0.09600	8.57143	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	2.07000	2.12700	2.75362	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	3.05900	3.11500	1.83066	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.15500	0.15800	1.93548	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
27/01/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	1.80400	1.75000	2.99335	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.00400	5.94700	0.94937	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.03600	3.98000	1.38751	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.06400	3.00900	1.79504	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.76600	0.80100	4.56919	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.26500	0.24300	8.30189	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.55100	1.60500	3.48162	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	5.90400	5.84700	0.96545	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.36900	0.38300	3.79404	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	0.76800	0.72500	5.59896	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.82900	0.86600	4.46321	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.22800	0.20800	8.77193	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.64300	1.69700	3.28667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.61200	2.66900	2.18224	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	5.60600	5.55000	0.99893	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	4.62000	4.56400	1.21212	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	3.64500	3.58900	1.53635	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.08400	0.08600	2.38095	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	2.68300	2.62800	2.04994	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.22200	0.22800	2.70270	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.32100	1.27000	3.86071	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.46600	0.48400	3.86266	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.56500	0.52600	6.90265	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	1.03800	1.08100	4.14258	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.13700	0.12300	10.21898	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.92600	1.98100	2.85566	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.91000	2.96600	1.92440	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.93000	0.97000	4.30108	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.17900	0.16200	9.49721	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.78300	1.83800	3.08469	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.76100	2.81800	2.06447	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01000	0.01000	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
27/01/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.06200	5.00600	1.10628	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.08500	4.02900	1.37087	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.33000	0.34200	3.63636	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	0.87900	0.83400	5.11945	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.73600	0.77000	4.61957	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.28500	0.26200	8.07018	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.46400	2.52100	2.31331	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	5.95400	5.89700	0.95734	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	3.98700	3.93100	1.40456	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.01700	2.96100	1.85615	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.17600	0.18000	2.27273	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	1.62500	1.57200	3.26154	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.35600	0.36900	3.65169	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	0.80500	0.76100	5.46584	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.79700	0.83300	4.51694	0.00000	0.0000	28
27/01/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.24600	0.22500	8.53659	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.59700	1.65100	3.38134	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.56300	2.62000	2.22396	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	5.85500	5.79800	0.97353	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	4.86500	4.80900	1.15108	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	3.88900	3.83300	1.43996	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.07200	0.07300	1.38889	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	2.92100	2.86500	1.91715	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.38400	0.39800	3.64583	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	0.73300	0.69000	5.86630	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.86200	0.90000	4.40835	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.21100	0.19200	9.00474	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.69000	1.74400	3.19527	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.66200	2.71900	2.14125	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.39900	0.41400	3.75940	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	0.69800	0.65600	6.01719	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.89500	0.93500	4.46927	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
27/01/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.19400	0.17700	8.76289	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.71100	2.76800	2.10255	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	5.65600	5.59900	1.00778	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	4.66900	4.61300	1.19940	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	3.69400	3.63800	1.51597	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	2.73000	2.67500	2.01465	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.44800	0.46600	4.01786	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.59700	0.55800	6.53266	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	1.00100	1.04400	4.29570	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.15000	0.13600	9.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.87800	1.93300	2.92865	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.86000	2.91700	1.99301	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.21400	0.22100	3.27103	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.36300	1.31300	3.66838	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.40800	5.35100	1.05399	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.42400	4.36800	1.26582	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.45100	3.39500	1.62272	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.49500	2.44000	2.20441	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.26400	0.27300	3.40909	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.11300	1.06500	4.31267	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.16100	5.10400	1.10444	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.18100	4.12600	1.31547	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.20900	3.15300	1.74509	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.11300	0.11600	2.65487	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.26200	2.20800	2.38727	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.30600	0.31700	3.59477	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	0.95500	0.90900	4.81675	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	4.96400	4.90700	1.14827	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.32700	1.37900	3.91861	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	2.26700	2.32400	2.51434	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	3.25700	3.31400	1.75008	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	4.81600	4.76000	1.16279	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	3.84000	3.78400	1.45833	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.14100	0.14400	2.12766	0.00000	0.0000	8,032
27/01/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	1.94000	1.88600	2.78351	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	1.28400	1.33400	3.89408	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	2.21800	2.27400	2.52480	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	3.93800	3.88200	1.42204	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.07000	0.07100	1.42857	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	2.96900	2.91300	1.88616	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.13300	0.13600	2.25564	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.03200	1.97800	2.65748	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.25500	0.26300	3.13725	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.15400	1.10500	4.24610	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.54900	0.57500	4.73588	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.44800	0.41700	6.91964	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	1.19800	1.24700	4.09015	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	2.11900	2.17600	2.68995	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	3.10800	3.16500	1.83398	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.30200	7.24400	0.79430	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	5.80500	5.74800	0.98191	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.32700	4.27100	1.29420	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	2.87300	2.81800	1.91438	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.19400	0.19900	2.57732	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.49300	1.44100	3.48292	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.59800	0.62600	4.68227	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.39700	0.36800	7.30479	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.73600	1.79100	3.16820	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	3.20700	3.26400	1.77736	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
27/01/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.70200	4.75800	1.19098	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.18100	0.18600	2.76243	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.58000	1.52800	3.29114	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.55100	7.49400	0.75487	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.05400	5.99700	0.94153	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.57100	4.51500	1.22511	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.06400	0.06500	1.56250	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.11300	3.05700	1.79891	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.16500	0.16900	2.42424	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	1.71400	1.66100	3.09218	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.48400	0.50400	4.13223	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.53300	0.49600	6.94184	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.50600	1.55900	3.51926	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.95900	3.01600	1.92633	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.45200	4.50900	1.28032	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.00100	7.94400	0.71241	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.50300	6.44600	0.87652	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.01300	4.95600	1.13704	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.54800	3.49200	1.57835	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.12600	0.12800	1.58730	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.12500	2.07000	2.58824	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.34200	0.35500	3.80117	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	0.84100	0.79700	5.23187	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	1.11400	1.16200	4.30880	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.11300	0.10400	7.96460	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.51400	2.57000	2.22753	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	4.00300	4.06000	1.42393	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	5.70600	5.64900	0.99895	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	4.71800	4.66200	1.18694	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
27/01/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	3.74300	3.68600	1.52284	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.07900	0.08000	1.26582	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	2.77800	2.72200	2.01584	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.15000	0.15300	2.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	1.84900	1.79500	2.92050	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.20700	0.21300	2.89855	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.40600	1.35500	3.62731	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.29500	0.30500	3.38983	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	0.99400	0.94700	4.72837	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.43100	0.44800	3.94432	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.63000	0.59000	6.34921	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.65100	0.68100	4.60829	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.35000	0.32300	7.71429	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	1.66900	1.61600	3.17555	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	5.75500	5.69800	0.99044	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	4.76700	4.71100	1.17474	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	3.79200	3.73500	1.50316	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	2.82500	2.77000	1.94690	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.20000	0.20600	3.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.44900	1.39800	3.51967	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.28400	0.29400	3.52113	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.03300	0.98600	4.54985	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.41400	0.43100	4.10628	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.66300	0.62300	6.03318	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.62400	0.65300	4.64744	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.37300	0.34500	7.50670	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.18700	0.19200	2.67380	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.53600	1.48400	3.38542	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	11,194
27/01/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	4.91400	4.85800	1.13960	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.27400	0.28300	3.28467	0.00000	0.0000	11,194
27/01/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.07300	1.02500	4.47344	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.14600	0.14900	2.05479	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	1.89500	1.84100	2.84960	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.20100	8.14400	0.69504	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.20300	6.14600	0.91891	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.23000	4.17400	1.32388	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.11000	0.11200	1.81818	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.30900	2.25400	2.38198	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.80400	3.86100	1.49842	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.10100	8.04400	0.70362	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.10400	6.04700	0.93381	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.13300	4.07700	1.35495	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.11700	0.12000	2.56410	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.21600	2.16200	2.43682	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.90400	3.96100	1.46004	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.15100	8.09400	0.69930	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.15300	6.09600	0.92638	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.85400	3.91100	1.47898	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.40000	8.34300	0.67857	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.40300	6.34600	0.89021	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.60500	3.66200	1.58114	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.50000	8.44300	0.67059	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.52200	4.46600	1.23839	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.09000	0.09200	2.22222	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.58900	2.53400	2.12437	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.50500	3.56200	1.62625	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.45000	8.39300	0.67456	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.45300	6.39600	0.88331	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.55500	3.61200	1.60338	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.55000	8.49300	0.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.55300	6.49600	0.86983	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
27/01/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	2.63600	2.58100	2.08649	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.45600	3.51200	1.62037	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	8.70000	8.64300	0.65517	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	6.70200	6.64500	0.85049	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	3.30700	3.36300	1.69338	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	8.75000	8.69300	0.65143	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	6.75200	6.69500	0.84419	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	8.65000	8.59300	0.65896	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	6.65200	6.59500	0.85689	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	3.35600	3.41300	1.69845	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	7.95100	7.89400	0.71689	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.12900	0.13200	2.32558	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.07800	2.02400	2.59865	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	4.05300	4.11000	1.40637	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.40600	3.46300	1.67352	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	4.40200	4.45900	1.29487	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.55200	4.60900	1.25220	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	4.35200	4.40900	1.30974	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.25000	8.19400	0.67879	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.25300	6.19600	0.91156	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.27800	4.22200	1.30902	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.10600	0.10800	1.88679	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.35500	2.30000	2.33546	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.75400	3.81100	1.51838	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.65	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
27/01/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.05100	7.99400	0.70799	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.12100	0.12400	2.47934	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.17000	2.11600	2.48848	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.95400	4.01000	1.41629	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	4.25200	4.30900	1.34055	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	7.80100	7.74400	0.73068	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	4.20300	4.25900	1.33238	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.30000	8.24300	0.68675	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.30300	6.24600	0.90433	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.10200	0.10500	2.94118	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.40100	2.34700	2.24906	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.70400	3.76100	1.53888	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	8.90000	8.84300	0.64045	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	6.90200	6.84500	0.82585	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.35000	8.29300	0.68263	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.35300	6.29600	0.89721	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.37600	4.32000	1.27971	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.09900	0.10100	2.02020	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.44800	2.39300	2.24673	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.65500	3.71100	1.53215	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	8.60000	8.54300	0.66279	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	6.60200	6.54500	0.86337	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13			Foreign Exchange Future	12.81160	12.86230	0.39574	12.81880	12.8188	1,236
27/01/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.72900	0.75500	3.56653	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.64700	0.62300	3.70943	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.70400	0.73000	3.69318	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.67200	0.64800	3.57143	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.75300	0.78100	3.71846	0.00000	0.0000	0
27/01/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.62100	0.59900	3.54267	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08570	0.08610	0.46674	0.00000	0.0000	1,364

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
27/01/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00650	0.00680	4.61538	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00080	0.00070	12.50000	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00181	0.00188	3.86740	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00611	0.00578	5.40098	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01576	0.01616	2.53807	0.00000	0.0000	0
27/01/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08720	0.08760	0.45872	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00917	0.00946	3.16249	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00197	0.00186	5.58376	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00459	0.00475	3.48584	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00739	0.00715	3.24763	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01734	0.01777	2.47982	0.00000	0.0000	0
27/01/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00014	0.00017	21.42857	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15			Foreign Exchange Future	10.80050	10.80680	0.05833	10.80740	10.7710	21,439
27/01/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.85000	8.84300	0.07910	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.85000	6.84300	0.10219	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.85000	4.84300	0.14433	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.85100	2.84400	0.24553	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.89000	0.88300	0.78652	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.31400	0.31400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.16400	0.15700	4.26829	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.15500	1.16200	0.60606	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.15100	2.15700	0.27894	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	3.15100	3.15700	0.19042	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.10000	9.09300	0.07692	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.10000	7.09300	0.09859	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.20000	9.19300	0.07609	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.20000	7.19300	0.09722	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.95000	8.94300	0.07821	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.95000	6.94300	0.10072	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	13,636

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
27/01/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.80600	1.79900	0.38760	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.75000	8.74300	0.08000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.75000	6.74300	0.10370	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.75000	4.74300	0.14737	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.75100	2.74400	0.25445	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.80000	0.79200	1.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.37600	0.37800	0.53191	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.12600	0.12100	3.96825	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.25400	1.26100	0.55821	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.25100	2.25700	0.26655	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.25100	3.25700	0.18456	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.60000	8.59300	0.08140	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.60000	6.59300	0.10606	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.60000	4.59300	0.15217	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.60100	2.59400	0.26913	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.66900	0.66100	1.19581	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.48100	0.48400	0.62370	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.08100	0.07700	4.93827	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.40300	1.40900	0.42766	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.40100	2.40700	0.24990	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.40100	3.40700	0.17642	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.65000	8.64300	0.08092	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.65000	6.64300	0.10526	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.65000	4.64300	0.15054	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.65100	2.64400	0.26405	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
27/01/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.71200	0.70400	1.12360	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.44400	0.44700	0.67568	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.35300	1.36000	0.51737	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.35100	2.35700	0.25521	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.35100	3.35700	0.17905	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.00000	8.99300	0.07778	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.00000	6.99300	0.10000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.25000	9.24300	0.07568	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.25000	7.24300	0.09655	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.30000	9.29300	0.07527	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.30000	7.29300	0.09589	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.15000	9.14300	0.07650	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.15000	7.14300	0.09790	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.05000	9.04300	0.07735	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.05000	7.04300	0.09929	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	8.90000	8.89300	0.07865	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.90000	6.89300	0.10145	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.80000	8.79300	0.07955	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.80000	6.79300	0.10294	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.80000	4.79300	0.14583	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.80100	2.79400	0.24991	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.84500	0.83700	0.94675	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.34400	0.34500	0.29070	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
27/01/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.14400	0.13800	4.16667	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.20500	1.21100	0.49793	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.20100	2.20700	0.27260	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	3.20100	3.20700	0.18744	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.70000	8.69300	0.08046	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.70000	6.69300	0.10448	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.55000	8.54300	0.08187	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.55000	6.54300	0.10687	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.55000	4.54300	0.15385	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.55000	3.54300	0.19718	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.55100	2.54400	0.27440	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.55900	1.55200	0.44901	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.62600	0.61900	1.11821	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.51900	0.52300	0.77071	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.45300	1.45900	0.41294	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.45100	2.45700	0.24480	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.45100	3.45700	0.17386	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.70000	4.69300	0.14894	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.70000	3.69300	0.18919	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.70100	2.69400	0.25916	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.70700	1.70000	0.41008	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	24
27/01/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.75600	0.74800	1.05820	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.40900	0.41200	0.73350	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.10900	0.10500	3.66972	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
27/01/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.30400	1.31000	0.46012	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.30100	2.30700	0.26076	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.30100	3.30700	0.18176	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.90000	4.89300	0.14286	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.90000	3.89300	0.17949	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.90100	2.89400	0.24130	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.90500	1.89800	0.36745	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.93600	0.92900	0.74786	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.28500	0.28500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.18500	0.17800	3.78378	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.10600	1.11200	0.54250	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.10100	2.10700	0.28558	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	3.10100	3.10700	0.19349	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.95000	4.94300	0.14141	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.95000	3.94300	0.17722	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.95100	2.94400	0.23721	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.95400	1.94700	0.35824	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.98300	0.97500	0.81384	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.25800	0.25800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.20800	0.20100	3.36538	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.05700	1.06300	0.56764	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.05100	2.05700	0.29254	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	3.05100	3.05700	0.19666	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.15000	5.14300	0.13592	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.95	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
27/01/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.15000	4.14300	0.16867	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.15100	3.14400	0.22215	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.15300	2.14600	0.32513	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.17100	1.16400	0.59778	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.17400	0.17300	0.57471	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.32400	0.31600	2.46914	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.86500	0.87100	0.69364	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.85200	1.85800	0.32397	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.85100	2.85700	0.21045	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.20000	5.19300	0.13462	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.20000	4.19300	0.16667	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.20100	3.19400	0.21868	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.20300	2.19600	0.31775	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.21900	1.21200	0.57424	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.15800	0.15700	0.63291	0.00000	0.0000	13,651
27/01/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.35800	0.35000	2.23464	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.81800	0.82500	0.85575	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.80200	1.80800	0.33296	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.80100	2.80700	0.21421	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.05000	5.04300	0.13861	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.05000	4.04300	0.17284	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.05100	3.04400	0.22943	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.05400	2.04700	0.34080	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.07600	1.06900	0.65056	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.21200	0.21100	0.47170	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.26200	0.25400	3.05344	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
27/01/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.95900	0.96600	0.72993	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.95100	1.95800	0.35879	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.95100	2.95700	0.20332	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.00000	4.99300	0.14000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.00000	3.99300	0.17500	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.00100	2.99400	0.23326	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.00400	1.99700	0.34930	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.02900	1.02200	0.68027	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.23300	0.23300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.23300	0.22600	3.00429	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.00700	1.01400	0.69513	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.00100	2.00800	0.34983	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	3.00100	3.00700	0.19993	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.10000	5.09300	0.13725	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.10000	4.09300	0.17073	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.10100	3.09400	0.22573	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.10300	2.09600	0.33286	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.12400	1.11700	0.62278	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.19300	0.19100	1.03627	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.29300	0.28400	3.07167	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.91200	0.91800	0.65789	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.90100	1.90800	0.36823	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.90100	2.90700	0.20683	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.35000	5.34300	0.13084	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.35000	4.34300	0.16092	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.35000	3.34300	0.20896	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.35200	2.34500	0.29762	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.36400	1.35700	0.51320	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.11600	0.11500	0.86207	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.46600	0.45800	1.71674	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.68400	0.68900	0.73099	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.65200	1.65800	0.36320	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.65100	2.65700	0.22633	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.25000	5.24300	0.13333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.25000	4.24300	0.16471	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.25100	3.24300	0.24608	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.25200	2.24600	0.26643	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.26700	1.26000	0.55249	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.14300	0.14200	0.69930	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.39300	0.38500	2.03562	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.77300	0.77900	0.77620	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.75200	1.75800	0.34247	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.75100	2.75700	0.21810	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.30000	5.29300	0.13208	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.30000	4.29300	0.16279	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.30000	3.29300	0.21212	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.30200	2.29500	0.30408	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.12900	0.12800	0.77519	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.42900	0.42100	1.86480	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.72800	0.73400	0.82418	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.02800	0.02700	3.57143	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
27/01/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.70200	1.70800	0.35253	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.70100	2.70700	0.22214	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.40000	5.39300	0.12963	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.40000	4.39300	0.15909	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.40000	3.39300	0.20588	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.40200	2.39500	0.29142	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.41300	1.40600	0.49540	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.50500	0.49700	1.58416	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.64100	0.64600	0.78003	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.60200	1.60800	0.37453	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.60100	2.60700	0.23068	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.45000	5.44300	0.12844	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.45000	4.44300	0.15730	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.45000	3.44300	0.20290	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.45200	2.44500	0.28548	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.46100	1.45400	0.47912	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	2,700
27/01/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.54400	0.53600	1.47059	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.59900	0.60400	0.83472	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.04900	0.04700	4.08163	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.55200	1.55900	0.45103	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.55100	2.55700	0.23520	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.31600	1.30900	0.53191	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.35000	8.34300	0.08383	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.35000	6.34300	0.11024	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.65100	3.65700	0.16434	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.50000	8.49300	0.08235	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.50000	6.49300	0.10769	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.50000	4.49300	0.15556	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.50200	2.49500	0.27978	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.58500	0.57700	1.36752	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.55800	0.56300	0.89606	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.50300	1.50900	0.39920	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.50100	2.50700	0.23990	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.50100	3.50700	0.17138	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.45000	8.44300	0.08284	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.45000	6.44300	0.10853	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.55100	3.55700	0.16897	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.30000	8.29300	0.08434	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.30000	6.29300	0.11111	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.70100	3.70700	0.16212	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.40000	8.39300	0.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.40000	6.39300	0.10938	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.60100	3.60700	0.16662	0.00000	0.0000	0
27/01/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14			Foreign Exchange Future	10.98760	10.99000	0.02184	10.95470	10.9547	12,636
27/01/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.15300	0.15100	1.30719	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.26500	1.26100	0.31621	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.18200	0.17900	1.64835	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.09400	1.08900	0.45704	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.16700	0.16400	1.79641	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
27/01/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.17900	1.17400	0.42409	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.31200	8.31000	0.02406	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.31300	6.31100	0.03168	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.32300	4.32100	0.04626	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.37200	2.36900	0.12648	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.31300	0.31000	0.95847	0.00000	0.0000	25
27/01/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.62500	0.62000	0.80000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.81700	0.81700	0.00000	0.00000	0.0000	20
27/01/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.12900	0.12700	1.55039	0.00000	0.0000	271
27/01/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.70500	1.70700	0.11730	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.69100	2.69400	0.11148	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.68800	3.69100	0.08134	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.61200	8.61000	0.02322	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.61300	6.61100	0.03024	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.62000	4.61800	0.04329	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.65800	2.65500	0.11287	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.23700	0.23400	1.26582	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.84900	0.84400	0.58893	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.62000	0.61900	0.16129	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.23200	0.22900	1.29310	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.41800	1.42000	0.14104	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.39300	2.39500	0.08358	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.38900	3.39100	0.05901	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.71200	8.71000	0.02296	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.71300	6.71100	0.02979	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.71900	4.71700	0.04238	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.75500	2.75200	0.10889	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
27/01/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.21700	0.21400	1.38249	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.92900	0.92400	0.53821	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.56300	0.56100	0.35524	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.27500	0.27100	1.45455	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.32400	1.32600	0.15106	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.29400	2.29600	0.08718	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.28900	3.29200	0.09121	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.36200	8.36000	0.02392	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.36300	6.36100	0.03143	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.37300	4.37000	0.06860	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.41900	2.41600	0.12402	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.29900	0.29600	1.00334	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.66100	0.65600	0.75643	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.78200	0.78200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.14400	0.14200	1.38889	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.65700	1.65900	0.12070	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.64100	2.64400	0.11359	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.63900	3.64100	0.05496	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.41200	8.41000	0.02378	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.41300	6.41100	0.03119	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.42200	4.42000	0.04523	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.46700	2.46400	0.12161	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.28500	0.28200	1.05263	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.69700	0.69200	0.71736	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.74800	0.74700	0.13369	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.16000	0.15700	1.87500	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.60800	1.61100	0.18657	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.59200	2.59400	0.07716	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.58900	3.59100	0.05573	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
27/01/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.56200	8.56000	0.02336	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.56300	6.56100	0.03047	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.57100	4.56800	0.06563	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.61000	2.60700	0.11494	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.24800	0.24500	1.20968	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.81000	0.80500	0.61728	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.65000	0.64900	0.15385	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.21200	0.20900	1.41509	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.46500	1.46700	0.13652	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.44300	2.44500	0.08187	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.43900	3.44100	0.05816	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.46200	8.46000	0.02364	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.46300	6.46100	0.03095	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.47200	4.46900	0.06708	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.51500	2.51200	0.11928	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.27200	0.26900	1.10294	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.73400	0.72900	0.68120	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.71400	0.71400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.17600	0.17400	1.13636	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.56000	1.56300	0.19231	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.54200	2.54400	0.07868	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.53900	3.54100	0.05651	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.51200	8.51000	0.02350	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.51300	6.51100	0.03071	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.52100	4.51900	0.04424	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.56200	2.55900	0.11710	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
27/01/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.26000	0.25700	1.15385	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.77200	0.76700	0.64767	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.68200	0.68100	0.14663	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.19400	0.19100	1.54639	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.51300	1.51500	0.13219	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.49200	2.49500	0.12039	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.48900	3.49100	0.05732	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.86200	8.86000	0.02257	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.86300	6.86100	0.02914	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.86800	4.86600	0.04108	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.90000	2.89700	0.10345	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.19000	0.18700	1.57895	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.05200	1.04700	0.47529	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.48500	0.48200	0.61856	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.34700	0.34200	1.44092	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.18600	1.18700	0.08432	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.14500	2.14800	0.13986	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	3.14000	3.14200	0.06369	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.81200	8.81000	0.02270	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.81300	6.81100	0.02936	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.81800	4.81600	0.04151	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.85100	2.84800	0.10523	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.19800	0.19600	1.01010	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.01000	1.00600	0.39604	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.51000	0.50800	0.39216	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.32200	0.31800	1.24224	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.23100	1.23300	0.16247	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.19500	2.19700	0.09112	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	3.18900	3.19200	0.09407	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
27/01/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.91200	8.91000	0.02244	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.91300	6.91100	0.02893	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.91800	4.91600	0.04067	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.94800	2.94500	0.10176	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.46100	0.45800	0.65076	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.37300	0.36800	1.34048	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.14000	1.14200	0.17544	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.09600	2.09800	0.09542	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.09000	3.09200	0.06472	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.96200	8.96000	0.02232	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.96300	6.96100	0.02872	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.96700	4.96500	0.04027	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.99700	2.99400	0.10010	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.17400	0.17200	1.14943	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.13600	1.13200	0.35211	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.43800	0.43500	0.68493	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.40000	0.39500	1.25000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.09500	1.09600	0.09132	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.04600	2.04900	0.14663	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	3.04000	3.04200	0.06579	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.76200	8.76000	0.02283	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.76300	6.76100	0.02957	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.76900	4.76700	0.04194	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.80300	2.80000	0.10703	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.20700	0.20500	0.96618	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.96900	0.96500	0.41280	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
27/01/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.53600	0.53400	0.37313	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.29800	0.29400	1.34228	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.27800	1.27900	0.07825	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.24400	2.24700	0.13369	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.23900	3.24200	0.09262	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.01200	9.01000	0.02219	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.01300	7.01100	0.02852	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.01700	5.01500	0.03986	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.04500	3.04300	0.06568	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.41500	0.41300	0.48193	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.42700	0.42300	0.93677	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.05000	1.05200	0.19048	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.99700	2.00000	0.15023	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.99000	2.99200	0.06689	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.16200	9.16000	0.02183	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.16300	7.16100	0.02792	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.16600	5.16400	0.03871	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.19200	3.18900	0.09398	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.14700	0.14500	1.36054	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.30900	1.30500	0.30558	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.36000	0.35700	0.83333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.52200	0.51700	0.95785	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.93000	0.93000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.09200	0.09000	2.17391	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.85000	1.85300	0.16216	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.84100	2.84300	0.07040	0.00000	0.0000	0
27/01/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/09/13			Foreign Exchange Future	11.17060	11.16680	0.03402	11.12730	11.1273	500
27/01/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.40300	0.40000	0.74442	0.00000	0.0000	0
27/01/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	0.89700	0.89800	0.11148	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
27/01/2010	€ / R 2010/12/13			Foreign Exchange Future	11.35330	11.34310	0.08984	0.00000	0.0000	150
27/01/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	8.86900	8.87900	0.11275	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	6.89500	6.90500	0.14503	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	4.94000	4.94800	0.16194	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.18700	0.18400	1.60428	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.03400	3.04100	0.23072	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.44700	0.44300	0.89485	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.29400	1.30000	0.46368	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.76000	0.75500	0.65789	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.60700	0.61200	0.82372	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.34000	1.33300	0.52239	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.18700	0.19000	1.60428	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	2.19800	2.19000	0.36397	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	3.16900	3.16000	0.28400	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.48200	0.47800	0.82988	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.17900	1.18500	0.50891	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	8.91900	8.92800	0.10091	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	6.94500	6.95400	0.12959	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	4.98800	4.99700	0.18043	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.18300	0.18100	1.09290	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.08000	3.08800	0.25974	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.43600	0.43200	0.91743	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.33300	1.33900	0.45011	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.73900	0.73300	0.81191	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.63600	0.64000	0.62893	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.30200	1.29600	0.46083	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.19900	0.20300	2.01005	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	2.15100	2.14200	0.41841	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	3.12000	3.11000	0.32051	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.61200	9.62200	0.10404	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.63500	7.64500	0.13098	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.67000	5.67900	0.15873	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
27/01/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.14200	0.14000	1.40845	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.73900	3.74700	0.21396	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.31500	0.31200	0.95238	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	1.91200	1.91900	0.36611	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.50700	0.50300	0.78895	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.10400	1.11000	0.54348	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.87700	0.87200	0.57013	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.47400	0.47900	1.05485	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.53700	1.53000	0.45543	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.13400	0.13700	2.23881	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.43800	2.42900	0.36916	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.51300	9.52300	0.10512	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.53600	7.54600	0.13270	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.57200	5.58100	0.16152	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.14700	0.14500	1.36054	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.64400	3.65200	0.21954	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.32900	0.32600	0.91185	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	1.82600	1.83300	0.38335	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.53400	0.53000	0.74906	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.03100	1.03700	0.58196	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.92800	0.92300	0.53879	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.42500	0.43000	1.17647	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.61900	1.61200	0.43237	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.11600	0.11900	2.58621	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.53400	2.52500	0.35517	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.67100	8.68100	0.11533	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.69900	6.70800	0.13435	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.74600	4.75500	0.18963	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.20200	0.20000	0.99010	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	2.84900	2.85700	0.28080	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.49400	0.49000	0.80972	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.14100	1.14700	0.52585	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.85200	0.84700	0.58685	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.49900	0.50400	1.00200	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.49700	1.49000	0.46760	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.14400	0.14700	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.39000	2.38100	0.37657	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
27/01/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.36700	3.35700	0.29700	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.77000	8.78000	0.11403	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	6.79700	6.80600	0.13241	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	4.84300	4.85100	0.16519	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.19400	0.19200	1.03093	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	2.94100	2.94900	0.27202	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.47000	0.46600	0.85106	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.21700	1.22300	0.49302	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.80500	0.80000	0.62112	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.55200	0.55700	0.90580	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.41700	1.41000	0.49400	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.16400	0.16700	1.82927	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.29400	2.28500	0.39233	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.26800	3.25900	0.27540	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.06700	9.07700	0.11029	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.09200	7.10200	0.14100	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.13400	5.14200	0.15582	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.17300	0.17100	1.15607	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.22000	3.22800	0.24845	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.40500	0.40200	0.74074	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.45200	1.45900	0.48209	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.67900	0.67400	0.73638	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.72600	0.73100	0.68871	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.19400	1.18900	0.41876	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.24100	0.24600	2.07469	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	2.01100	2.00300	0.39781	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.97200	2.96300	0.30283	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.21600	9.22500	0.09766	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.24000	7.25000	0.13812	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.28000	5.28900	0.17045	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
27/01/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.16400	0.16200	1.21951	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.36100	3.36900	0.23802	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.37700	0.37400	0.79576	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.57400	1.58100	0.44473	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.62600	0.62100	0.79872	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.82300	0.82800	0.60753	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	1.09900	1.09400	0.45496	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.29600	0.30100	1.68919	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.87700	1.86900	0.42621	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.82600	2.81600	0.35386	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.52300	8.53300	0.11733	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.55200	6.56100	0.13736	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.60100	4.61000	0.19561	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.21500	0.21200	1.39535	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.71200	2.71900	0.25811	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.51600	3.50600	0.28441	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.57300	8.58200	0.10498	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.60100	6.61000	0.13634	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.65000	4.65800	0.17204	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.75800	2.76500	0.25381	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.52000	0.51600	0.76923	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.06700	1.07300	0.56232	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.90200	0.89700	0.55432	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.44900	0.45400	1.11359	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.57800	1.57100	0.44360	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.12500	0.12800	2.40000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.48600	2.47700	0.36203	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.46600	3.45600	0.28852	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.62200	8.63200	0.11598	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.65000	6.65900	0.13534	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.10100	0.09900	1.98020	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
27/01/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.69800	4.70600	0.17029	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.20600	0.20400	0.97087	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	2.80300	2.81100	0.28541	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.41700	3.40700	0.29265	0.00000	0.0000	0
27/01/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.84430	6.86900	0.36088	6.84420	6.8442	15,228
27/01/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	7.95600	7.93100	0.31423	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	5.95600	5.93100	0.41974	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.95600	3.93100	0.63195	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.95700	1.93200	1.27747	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.04700	1.07100	2.29226	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.04400	2.06900	1.22309	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.04400	3.06900	0.82129	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	4.04400	4.06900	0.61820	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.05600	8.03100	0.31033	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.05600	6.03100	0.41281	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.05600	4.03100	0.61637	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.05700	2.03200	1.21536	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.94800	0.97200	2.53165	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.94400	1.96900	1.28601	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.94400	2.96900	0.84918	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.94400	3.96900	0.63387	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.10600	8.08100	0.30841	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.10600	6.08100	0.40943	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.10600	4.08100	0.60887	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.95	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
27/01/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.10700	2.08200	1.18652	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.89900	0.92300	2.66963	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.89400	1.91900	1.31996	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.89400	2.91900	0.86386	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.89400	3.91900	0.64201	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.00600	7.98100	0.31227	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.00600	5.98100	0.41625	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.00600	3.98100	0.62406	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.00700	1.98200	1.24564	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.99700	1.02100	2.40722	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.99400	2.01900	1.25376	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.99400	3.01900	0.83500	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.99400	4.01900	0.62594	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.90600	7.88100	0.31622	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.90600	5.88100	0.42330	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.90600	3.88100	0.64004	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.90700	1.88200	1.31096	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.09600	1.12100	2.28102	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.09400	2.11900	1.19389	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.09400	3.11900	0.80802	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.09400	4.11900	0.61065	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.60600	7.58100	0.32869	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.60600	5.58100	0.44595	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
27/01/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.60600	3.58100	0.69329	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.60800	1.58300	1.55473	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.39500	1.41900	1.72043	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.39400	2.41900	1.04428	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.39400	3.41900	0.73659	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.39400	4.41900	0.56896	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.80600	7.78100	0.32027	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.80600	5.78100	0.43059	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.80600	3.78100	0.65686	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.80700	1.78200	1.38351	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.19600	1.22000	2.00669	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.19400	2.21900	1.13947	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.19400	3.21900	0.78272	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.19400	4.21900	0.59609	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.85600	7.83100	0.31823	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.85600	5.83100	0.42691	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.85600	3.83100	0.64834	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.85700	1.83200	1.34626	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.14600	1.17000	2.09424	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.14400	2.16900	1.16604	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.14400	3.16900	0.79517	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.14400	4.16900	0.60328	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/01/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.75600	7.73100	0.32233	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.75600	5.73100	0.43433	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.75600	3.73100	0.66560	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.75700	1.73200	1.42288	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.24500	1.27000	2.00803	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.24400	2.26900	1.11408	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.24400	3.26900	0.77065	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.24400	4.26900	0.58907	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.70600	7.68100	0.32442	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.70600	5.68100	0.43814	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.70600	3.68100	0.67458	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.70800	1.68300	1.46370	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.29500	1.32000	1.93050	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.29400	2.31900	1.08980	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.29400	3.31900	0.75896	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.29400	4.31900	0.58221	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.65600	7.63100	0.32654	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.65600	5.63100	0.44201	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.65600	3.63100	0.68381	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.65800	1.63300	1.50784	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.34500	1.37000	1.85874	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.34400	2.36900	1.06655	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.34400	3.36900	0.74761	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.50	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
27/01/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.34400	4.36900	0.57551	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.55600	7.53100	0.33086	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.55600	5.53100	0.44996	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.55600	3.53100	0.70304	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.55800	1.53300	1.60462	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.44500	1.46900	1.66090	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.44400	2.46900	1.02291	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.44400	3.46900	0.72590	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.44400	4.46900	0.56256	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.75400	0.77700	3.05040	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.85000	0.87400	2.82353	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.80200	0.82600	2.99252	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.12300	0.13000	5.69106	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.22900	0.21100	7.86026	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.16200	0.17100	5.55556	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.21900	0.23100	5.47945	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.35800	0.37500	4.74860	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.43800	0.45700	4.33790	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.52300	0.54400	4.01530	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.61300	0.63600	3.75204	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.70600	0.73000	3.39943	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.66000	0.68200	3.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.33700	0.31600	6.23145	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.10700	0.11300	5.60748	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
27/01/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.26300	0.24400	7.22433	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.14200	0.14900	4.92958	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.19800	0.18000	9.09091	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.18900	0.20000	5.82011	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.14500	0.13100	9.65517	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.25000	0.26400	5.60000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.32000	0.33600	5.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.39700	0.41500	4.53401	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.48000	0.50000	4.16667	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.56800	0.59000	3.87324	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.28400	0.29900	5.28169	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.09000	0.08000	11.11111	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.25600	8.23100	0.30281	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.25600	6.23100	0.39962	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.25600	4.23100	0.58741	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.25700	2.23200	1.10767	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.74400	1.76900	1.43349	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.74400	2.76900	0.91108	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.74400	3.76900	0.66774	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.20600	8.18100	0.30466	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.20600	6.18100	0.40284	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.20600	4.18100	0.59439	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.20700	2.18200	1.13276	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.09300	0.09800	5.37634	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.29900	0.27900	6.68896	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.79400	1.81900	1.39353	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.79400	2.81900	0.89477	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.05	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
27/01/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.79400	3.81900	0.65894	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.15600	8.13100	0.30652	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.15600	6.13100	0.40611	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.15600	4.13100	0.60154	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.15700	2.13200	1.15902	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.84400	1.86900	1.35575	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.84400	2.86900	0.87904	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.84400	3.86900	0.65036	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.30600	8.28100	0.30099	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.30600	6.28100	0.39645	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.30600	4.28100	0.58059	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.30700	2.28200	1.08366	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.37600	0.35400	5.85106	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.69400	1.71900	1.47580	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.69400	2.71900	0.92799	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.69400	3.71900	0.67677	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.40600	8.38100	0.29741	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.40600	6.38100	0.39026	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.40600	4.38100	0.56741	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.40600	2.38100	1.03907	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.05200	0.05500	5.76923	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.45800	0.43600	4.80349	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.59500	1.61900	1.50470	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.59400	2.61900	0.96376	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
27/01/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.59400	3.61900	0.69560	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.89310	6.91660	0.34092	6.88930	6.8893	272
27/01/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.70700	7.68300	0.31141	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.70700	5.68300	0.42054	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.70900	3.68500	0.64707	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.74300	1.72000	1.31956	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.44600	0.46100	3.36323	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.15300	0.14400	5.88235	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.30100	1.32400	1.76787	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.29400	2.31700	1.00262	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.29300	3.31700	0.72882	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.29300	4.31700	0.55905	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.65700	7.63300	0.31344	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.65700	5.63300	0.42425	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.66000	3.63600	0.65574	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.69500	1.67100	1.41593	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.47700	0.49400	3.56394	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.35000	1.37300	1.70370	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.34400	2.36700	0.98123	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.34300	3.36700	0.71792	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.34300	4.36700	0.55261	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.60700	7.58300	0.31550	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.60700	5.58300	0.42804	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	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
27/01/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.61000	3.58600	0.66482	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.64600	1.62300	1.39733	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.51100	0.52800	3.32681	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.39900	1.42300	1.71551	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.39400	2.41700	0.96074	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.39300	3.41700	0.70734	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.39300	4.41700	0.54632	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.38600	0.39900	3.36788	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.19300	0.18200	5.69948	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.95700	7.93300	0.30162	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.95700	5.93300	0.40289	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.95900	3.93500	0.60621	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.98600	1.96200	1.20846	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.30800	0.31800	3.24675	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.26500	0.25100	5.28302	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.05500	1.07800	2.18009	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.04500	2.06800	1.12469	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.04300	3.06700	0.78870	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.04300	4.06700	0.59362	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.85700	7.83300	0.30546	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.85700	5.83300	0.40977	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.85900	3.83500	0.62192	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.88800	1.86500	1.21822	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.35900	0.37100	3.34262	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.21600	0.20400	5.55556	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.15300	1.17600	1.99480	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	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
27/01/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.14400	2.16800	1.11940	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.14300	3.16700	0.76360	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.14300	4.16700	0.57929	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.00700	7.98300	0.29974	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.00700	5.98300	0.39953	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.00900	3.98500	0.59865	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.03500	2.01100	1.17936	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.28500	0.29400	3.15789	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.29200	0.27700	5.13699	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.00600	1.03000	2.38569	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.99500	2.01900	1.20301	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.99300	3.01700	0.80187	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.99300	4.01700	0.60105	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.90700	7.88300	0.30353	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.90700	5.88300	0.40630	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.90900	3.88500	0.61397	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.93700	1.91400	1.18740	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.33200	0.34300	3.31325	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.23900	0.22600	5.43933	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.10400	1.12700	2.08333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.09500	2.11800	1.09785	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.09300	3.11700	0.77595	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.09300	4.11700	0.58637	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.75700	7.73300	0.30940	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.65	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
27/01/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.75700	5.73300	0.41688	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.75900	3.73500	0.63847	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.79100	1.76800	1.28420	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.41500	0.42900	3.37349	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.17200	0.16200	5.81395	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.25100	1.27500	1.91847	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.24400	2.26800	1.06952	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.24300	3.26700	0.74006	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.24300	4.26700	0.56564	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.25700	8.23300	0.29066	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.25700	6.23300	0.38357	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.25800	4.23400	0.56364	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.27600	2.25300	1.01054	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.20000	0.20600	3.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.45700	0.43900	3.93873	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.78200	0.80300	2.68542	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.74600	1.77000	1.37457	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.74300	2.76700	0.87495	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.74300	3.76700	0.64120	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.20700	8.18300	0.29243	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.20700	6.18300	0.38666	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.20800	4.18400	0.57034	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.22800	2.20400	1.07720	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.21500	0.22100	2.79070	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.42200	0.40400	4.26540	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.82500	0.84700	2.66667	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.03200	0.03000	6.25000	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
27/01/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.79600	1.81900	1.28062	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.79300	2.81700	0.85929	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.79300	3.81700	0.63274	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.10700	8.08300	0.29604	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.10700	6.08300	0.39299	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.10800	4.08400	0.58423	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.13100	2.10700	1.12623	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.24700	0.25500	3.23887	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.35400	0.33800	4.51977	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.91400	0.93700	2.51641	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.89600	1.91900	1.21308	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.89300	2.91700	0.82959	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.89300	3.91700	0.61649	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.05700	8.03300	0.29788	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.05700	6.03300	0.39624	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.05900	4.03500	0.59128	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.08300	2.05900	1.15218	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.26500	0.27400	3.39623	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.32200	0.30700	4.65839	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.96000	0.98300	2.39583	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.94500	1.96900	1.23393	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.94300	2.96700	0.81549	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.94300	3.96700	0.60867	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.30700	8.28300	0.28891	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.20	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
27/01/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.30700	6.28300	0.38053	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.30800	4.28400	0.55710	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.32500	2.30100	1.03226	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.18700	0.19200	2.67380	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.49400	0.47500	3.84615	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.73900	0.76100	2.97700	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.69700	1.72000	1.35533	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.69300	2.71700	0.89120	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.69300	3.71700	0.64988	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.15700	8.13300	0.29423	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.15700	6.13300	0.38980	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.15800	4.13400	0.57720	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.17900	2.15600	1.05553	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.23000	0.23700	3.04348	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.38700	0.37000	4.39276	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.86900	0.89200	2.64672	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.84600	1.86900	1.24594	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.84300	2.86700	0.84418	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.84300	3.86700	0.62451	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.35700	8.33300	0.28718	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.35700	6.33300	0.37754	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.35800	4.33400	0.55071	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.37400	2.35000	1.01095	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.17400	0.17900	2.87356	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.53100	0.51200	3.57815	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.69800	0.71900	3.00860	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.05500	0.05200	5.45455	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
27/01/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.64700	1.67000	1.39648	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.64300	2.66700	0.90806	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.64300	3.66700	0.65880	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.93570	6.95520	0.28115	0.00000	0.0000	60
27/01/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.39000	0.39800	2.05128	0.00000	0.0000	0
27/01/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.36100	0.35000	3.04709	0.00000	0.0000	0

Future Open Interest

401,140

Option Open Interest

437,244

Total

838,384