



Derivatives High/Low Report

High/Low for 17/08/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14			Currency Future	8.1269	8.1960	0.850	8.2500	8.1200	260,567
17/08/2009	\$ / R 2009/09/14	8.20	Put	Currency Future	253.0000	201.0000	(20.553)	194	194	110
17/08/2009	\$ / R 2009/09/14	7.80	Call	Currency Future	409.0000	457.0000	11.736	0	0	0
17/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	391.0000	331.0000	(15.345)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.50	Put	Currency Future	469.0000	405.0000	(13.646)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,324.0000	2,255.0000	(2.969)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	745.0000	808.0000	8.456	0	0	0
17/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,428.0000	1,497.0000	4.832	0	0	0
17/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	97.0000	72.0000	(25.773)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.65	Call	Currency Future	70.0000	72.0000	2.857	0	0	100
17/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,727.0000	1,796.0000	3.995	0	0	0
17/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	8.20	Call	Currency Future	180.0000	197.0000	9.444	0	0	110
17/08/2009	\$ / R 2009/09/14	8.65	Put	Currency Future	593.0000	526.0000	(11.298)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,289.0000	1,219.0000	(5.431)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,573.0000	5,504.0000	(1.238)	0	0	0
17/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,523.0000	5,454.0000	(1.249)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	130.0000	100.0000	(23.077)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	150.0000	117.0000	(22.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,424.0000	2,355.0000	(2.847)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,435.0000	1,365.0000	(4.878)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	307.0000	346.0000	12.704	0	0	0
17/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	4,273.0000	4,204.0000	(1.615)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,073.0000	4,004.0000	(1.694)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,023.0000	3,954.0000	(1.715)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,229.0000	1,298.0000	5.614	0	0	0
17/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	307.0000	346.0000	12.704	0	0	0
17/08/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
17/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,533.0000	1,463.0000	(4.566)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,096.0000	1,026.0000	(6.387)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.85	Call	Currency Future	373.0000	418.0000	12.064	0	0	0
17/08/2009	\$ / R 2009/09/14	8.40	Call	Currency Future	118.0000	127.0000	7.627	0	0	25
17/08/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	724.0000	656.0000	(9.392)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,484.0000	1,414.0000	(4.717)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	59.0000	42.0000	(28.814)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	49.0000	35.0000	(28.571)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.65	Call	Currency Future	1,478.0000	1,547.0000	4.668	0	0	0
17/08/2009	\$ / R 2009/09/14	8.60	Call	Currency Future	77.0000	81.0000	5.195	0	0	0
17/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	130.0000	100.0000	(23.077)	0	0	140
17/08/2009	\$ / R 2009/09/14	8.50	Call	Currency Future	96.0000	101.0000	5.208	0	0	30
17/08/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,873.0000	4,804.0000	(1.416)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,227.0000	3,296.0000	2.138	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/09/14	7.70	Call	Currency Future	486.0000	538.0000	10.700	0	0	0
17/08/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	526.0000	581.0000	10.456	0	0	0
17/08/2009	\$ / R	2009/09/14	7.40	Put	Currency Future	18.0000	12.0000	(33.333)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,778.0000	1,709.0000	(3.881)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	3,427.0000	3,496.0000	2.013	0	0	0
17/08/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	3,477.0000	3,546.0000	1.984	0	0	0
17/08/2009	\$ / R	2009/09/14	8.60	Put	Currency Future	550.0000	485.0000	(11.818)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	3,073.0000	3,004.0000	(2.245)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,001.0000	931.0000	(6.993)	0	0	0
17/08/2009	\$ / R	2009/09/14	15.20	Put	Currency Future	7,073.0000	7,004.0000	(0.976)	0	0	0
17/08/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	7,023.0000	6,954.0000	(0.982)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.75	Call	Currency Future	1,378.0000	1,447.0000	5.007	0	0	0
17/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,026.0000	1,957.0000	(3.406)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	1,435.0000	1,365.0000	(4.878)	0	0	0
17/08/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	8.10	Put	Currency Future	194.0000	155.0000	(20.103)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	8.10	Call	Currency Future	221.0000	251.0000	13.575	0	0	0
17/08/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
17/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,524.0000	2,455.0000	(2.734)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,338.0000	1,267.0000	(5.306)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,927.0000	1,996.0000	3.581	0	0	0
17/08/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	1,977.0000	2,046.0000	3.490	0	0	0
17/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	636.0000	569.0000	(10.535)	0	0	0
17/08/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	276.0000	313.0000	13.406	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,729.0000	1,660.0000	(3.991)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	4,727.0000	4,796.0000	1.460	0	0	0
17/08/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	82.0000	61.0000	(25.610)	0	0	0
17/08/2009	\$ / R	2009/09/14	7.60	Put	Currency Future	41.0000	28.0000	(31.707)	0	0	200
17/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,275.0000	2,205.0000	(3.077)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,023.0000	2,954.0000	(2.283)	0	0	0
17/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	4,977.0000	5,046.0000	1.386	0	0	0
17/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	409.0000	457.0000	11.736	0	0	0
17/08/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	2,824.0000	2,754.0000	(2.479)	0	0	0
17/08/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	5,773.0000	5,704.0000	(1.195)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,673.0000	3,604.0000	(1.879)	0	0	0
17/08/2009	\$ / R	2009/09/14	8.30	Put	Currency Future	319.0000	263.0000	(17.555)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	2,076.0000	2,006.0000	(3.372)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,023.0000	2,954.0000	(2.283)	0	0	0
17/08/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	7.60	Call	Currency Future	568.0000	624.0000	9.859	0	0	13,157
17/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	429.0000	368.0000	(14.219)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,273.0000	7,204.0000	(0.949)	0	0	0
17/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,673.0000	4,604.0000	(1.477)	0	0	0
17/08/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	112.0000	85.0000	(24.107)	0	0	25
17/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	339.0000	381.0000	12.389	0	0	0
17/08/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,474.0000	2,405.0000	(2.789)	0	0	0

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17/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.10	Call	Currency Future	1,031.0000	1,099.0000	6.596	0	0	0
17/08/2009	\$ / R 2009/09/14	8.35	Call	Currency Future	131.0000	142.0000	8.397	0	0	0
17/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,631.0000	1,561.0000	(4.292)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	1,582.0000	1,512.0000	(4.425)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	1,048.0000	978.0000	(6.679)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.60	Call	Currency Future	1,528.0000	1,597.0000	4.516	0	0	0
17/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.15	Call	Currency Future	200.0000	223.0000	11.500	0	0	25
17/08/2009	\$ / R 2009/09/14	8.35	Put	Currency Future	355.0000	296.0000	(16.620)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.95	Put	Currency Future	861.0000	791.0000	(8.130)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	636.0000	569.0000	(10.535)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	1,533.0000	1,463.0000	(4.566)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,624.0000	2,555.0000	(2.630)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	699.0000	761.0000	8.870	0	0	0
17/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	106.0000	114.0000	7.547	0	0	140
17/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
17/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,289.0000	1,219.0000	(5.431)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.15	Call	Currency Future	982.0000	1,050.0000	6.925	0	0	0
17/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,623.0000	3,554.0000	(1.904)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.95	Call	Currency Future	37.0000	37.0000	-	0	0	200
17/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	1,386.0000	1,316.0000	(5.051)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,973.0000	2,904.0000	(2.321)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.15	Put	Currency Future	223.0000	177.0000	(20.628)	0	0	25
17/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	3,223.0000	3,154.0000	(2.141)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	838.0000	903.0000	7.757	0	0	0
17/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,175.0000	2,106.0000	(3.172)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	8.25	Put	Currency Future	285.0000	231.0000	(18.947)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	2,424.0000	2,355.0000	(2.847)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,329.0000	1,397.0000	5.117	0	0	0
17/08/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	248.0000	281.0000	13.306	0	0	0
17/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	162.0000	177.0000	9.259	0	0	0
17/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,674.0000	2,605.0000	(2.580)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	8.05	Put	Currency Future	171.0000	135.0000	(21.053)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,240.0000	1,170.0000	(5.645)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,582.0000	1,512.0000	(4.425)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,724.0000	2,655.0000	(2.533)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	4,927.0000	4,996.0000	1.400	0	0	0
17/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,778.0000	1,709.0000	(3.881)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	12.50	Put	Currency Future	4,373.0000	4,304.0000	(1.578)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/08/2009	\$ / R	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	907.0000	837.0000	(7.718)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.50	Put	Currency Future	3,373.0000	3,304.0000	(2.046)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,724.0000	2,655.0000	(2.533)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	82.0000	61.0000	(25.610)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,001.0000	931.0000	(6.993)	0	0	0
17/08/2009	\$ / R	2009/09/14	8.30	Call	Currency Future	146.0000	159.0000	8.904	0	0	2,054
17/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,323.0000	4,254.0000	(1.596)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	2,125.0000	2,056.0000	(3.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	1,096.0000	1,026.0000	(6.387)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,623.0000	4,554.0000	(1.493)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.50	Call	Currency Future	654.0000	714.0000	9.174	0	0	0
17/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,927.0000	1,857.0000	(3.633)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.50	Call	Currency Future	1,628.0000	1,696.0000	4.177	0	0	0
17/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,680.0000	1,610.0000	(4.167)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.00	Call	Currency Future	1,130.0000	1,198.0000	6.018	0	0	0
17/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,175.0000	2,106.0000	(3.172)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,225.0000	2,156.0000	(3.101)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	70.0000	51.0000	(27.143)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	954.0000	884.0000	(7.338)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	27.0000	18.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	56.0000	58.0000	3.571	0	0	15,157
17/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,275.0000	2,205.0000	(3.077)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	2,374.0000	2,305.0000	(2.906)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,973.0000	2,904.0000	(2.321)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,179.0000	1,248.0000	5.852	0	0	0
17/08/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	680.0000	612.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	13.95	Put	Currency Future	5,823.0000	5,754.0000	(1.185)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	1,000
17/08/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	1,680.0000	1,610.0000	(4.167)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.65	Put	Currency Future	4,523.0000	4,454.0000	(1.526)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,240.0000	1,170.0000	(5.645)	0	0	0
17/08/2009	\$ / R 2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	447.0000	497.0000	11.186	0	0	0
17/08/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	2,674.0000	2,605.0000	(2.580)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.25	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	2,000
17/08/2009	\$ / R 2009/09/14	5.90	Call	Currency Future	2,227.0000	2,296.0000	3.098	0	0	0
17/08/2009	\$ / R 2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.70	Put	Currency Future	3,573.0000	3,504.0000	(1.931)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.25	Call	Currency Future	886.0000	951.0000	7.336	0	0	0
17/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	769.0000	700.0000	(8.973)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	934.0000	1,000.0000	7.066	0	0	0
17/08/2009	\$ / R 2009/09/14	12.35	Put	Currency Future	4,223.0000	4,154.0000	(1.634)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,474.0000	2,405.0000	(2.789)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,923.0000	2,854.0000	(2.361)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.90	Put	Currency Future	3,773.0000	3,704.0000	(1.829)	0	0	0
17/08/2009	\$ / R 2009/09/14	7.20	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	954.0000	884.0000	(7.338)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	2,225.0000	2,156.0000	(3.101)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	2,774.0000	2,704.0000	(2.523)	0	0	0
17/08/2009	\$ / R 2009/09/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	12.70	Put	Currency Future	4,573.0000	4,504.0000	(1.509)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.95	Call	Currency Future	3,177.0000	3,246.0000	2.172	0	0	0
17/08/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,923.0000	2,854.0000	(2.361)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,473.0000	4,404.0000	(1.543)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,524.0000	2,455.0000	(2.734)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.10	Call	Currency Future	2,027.0000	2,096.0000	3.404	0	0	0
17/08/2009	\$ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,927.0000	1,857.0000	(3.633)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	3,123.0000	3,054.0000	(2.209)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.95	Call	Currency Future	2,177.0000	2,246.0000	3.169	0	0	0
17/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	815.0000	745.0000	(8.589)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	1,192.0000	1,122.0000	(5.872)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.25	Call	Currency Future	3,877.0000	3,946.0000	1.780	0	0	0
17/08/2009	\$ / R 2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.00	Put	Currency Future	5,873.0000	5,804.0000	(1.175)	0	0	0
17/08/2009	\$ / R 2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	8.45	Call	Currency Future	106.0000	114.0000	7.547	0	0	0
17/08/2009	\$ / R 2009/09/14	4.30	Call	Currency Future	3,827.0000	3,896.0000	1.803	0	0	0
17/08/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	2,574.0000	2,505.0000	(2.681)	0	0	0
17/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	12.85	Put	Currency Future	4,723.0000	4,654.0000	(1.461)	0	0	0
17/08/2009	\$ / R 2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.35	Call	Currency Future	791.0000	855.0000	8.091	0	0	0
17/08/2009	\$ / R 2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	3.95	Call	Currency Future	4,177.0000	4,246.0000	1.652	0	0	0
17/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,076.0000	2,006.0000	(3.372)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	1,144.0000	1,074.0000	(6.119)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,073.0000	6,004.0000	(1.136)	0	0	0
17/08/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	4,127.0000	4,196.0000	1.672	0	0	0
17/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,026.0000	1,957.0000	(3.406)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,727.0000	2,796.0000	2.530	0	0	0
17/08/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,523.0000	3,454.0000	(1.959)	0	0	0
17/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,777.0000	3,846.0000	1.827	0	0	0
17/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
17/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,723.0000	5,654.0000	(1.206)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,323.0000	3,254.0000	(2.076)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,976.0000	1,907.0000	(3.492)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	5.85	Call	Currency Future	2,277.0000	2,346.0000	3.030	0	0	0
17/08/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,777.0000	2,846.0000	2.485	0	0	0
17/08/2009	\$ / R	2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,827.0000	1,896.0000	3.777	0	0	0
17/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	429.0000	368.0000	(14.219)	0	0	0
17/08/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,828.0000	1,758.0000	(3.829)	0	0	0
17/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,727.0000	3,796.0000	1.851	0	0	0
17/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	8.55	Put	Currency Future	509.0000	445.0000	(12.574)	0	0	0
17/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	769.0000	700.0000	(8.973)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.25	Call	Currency Future	2,877.0000	2,946.0000	2.398	0	0	0
17/08/2009	\$ / R	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	5.20	Call	Currency Future	2,927.0000	2,996.0000	2.357	0	0	0
17/08/2009	\$ / R	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
17/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,223.0000	6,154.0000	(1.109)	0	0	0
17/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,127.0000	3,196.0000	2.207	0	0	0
17/08/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,327.0000	2,396.0000	2.965	0	0	0
17/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,976.0000	1,907.0000	(3.492)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	1,338.0000	1,267.0000	(5.306)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,777.0000	1,846.0000	3.883	0	0	0
17/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,127.0000	2,196.0000	3.244	0	0	0
17/08/2009	\$ / R 2009/09/14	6.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,828.0000	1,758.0000	(3.829)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,273.0000	3,204.0000	(2.108)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,173.0000	6,104.0000	(1.118)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,423.0000	4,354.0000	(1.560)	0	0	0
17/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,484.0000	1,414.0000	(4.717)	0	0	0
17/08/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,027.0000	3,096.0000	2.279	0	0	0
17/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,027.0000	4,096.0000	1.713	0	0	0
17/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,977.0000	3,046.0000	2.318	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,773.0000	4,704.0000	(1.446)	0	0	0
17/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,123.0000	6,054.0000	(1.127)	0	0	0
17/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,623.0000	5,554.0000	(1.227)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,279.0000	1,347.0000	5.317	0	0	0
17/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,277.0000	4,346.0000	1.613	0	0	0
17/08/2009	\$ / R 2009/09/14	3.80	Call	Currency Future	4,327.0000	4,396.0000	1.595	0	0	0
17/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	5,923.0000	5,854.0000	(1.165)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,277.0000	3,346.0000	2.106	0	0	0
17/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,023.0000	5,954.0000	(1.146)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,877.0000	1,808.0000	(3.676)	0	0	0
17/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,827.0000	2,896.0000	2.441	0	0	0
17/08/2009	\$ / R 2009/09/14	4.80	Call	Currency Future	3,327.0000	3,396.0000	2.074	0	0	0
17/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	1,080.0000	1,149.0000	6.389	0	0	0
17/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	14.40	Put	Currency Future	6,273.0000	6,204.0000	(1.100)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,977.0000	4,046.0000	1.735	0	0	0
17/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	4,077.0000	4,146.0000	1.692	0	0	0
17/08/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,873.0000	2,804.0000	(2.402)	0	0	0
17/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	3.90	Call	Currency Future	4,227.0000	4,296.0000	1.632	0	0	0
17/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	3,173.0000	3,104.0000	(2.175)	0	0	0
17/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,729.0000	1,660.0000	(3.991)	0	0	0
17/08/2009	\$ / R 2009/09/14	12.30	Put	Currency Future	4,173.0000	4,104.0000	(1.653)	0	0	0
17/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	5.05	Call	Currency Future	3,077.0000	3,146.0000	2.242	0	0	0
17/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,774.0000	2,704.0000	(2.523)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.05	Call	Currency Future	2,077.0000	2,146.0000	3.322	0	0	0
17/08/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,678.0000	1,746.0000	4.052	0	0	0
17/08/2009	\$ / R	2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,329.0000	1,397.0000	5.117	0	0	0
17/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,473.0000	3,404.0000	(1.987)	0	0	0
17/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,179.0000	1,248.0000	5.852	0	0	0
17/08/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,927.0000	3,996.0000	1.757	0	0	0
17/08/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,673.0000	5,604.0000	(1.216)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,723.0000	3,654.0000	(1.853)	0	0	0
17/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,973.0000	5,904.0000	(1.155)	0	0	0
17/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,377.0000	2,446.0000	2.903	0	0	0
17/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,377.0000	3,446.0000	2.043	0	0	0
17/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,123.0000	4,054.0000	(1.674)	0	0	0
17/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,377.0000	4,446.0000	1.576	0	0	0
17/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,877.0000	1,946.0000	3.676	0	0	0
17/08/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14			Currency Future	8.2603	8.3306	0.851	8.3800	8.3500	85,171
17/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	232.0000	240.0000	3.448	0	0	13,513

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,127.0000	3,056.0000	(2.271)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
17/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,960.0000	5,031.0000	1.431	0	0	0
17/08/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	336.0000	295.0000	(12.202)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	541.0000	487.0000	(9.982)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	134.0000	136.0000	1.493	0	0	0
17/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,835.0000	2,764.0000	(2.504)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,603.0000	4,532.0000	(1.542)	0	0	0
17/08/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	496.0000	526.0000	6.048	0	0	0
17/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	386.0000	404.0000	4.663	0	0	0
17/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,835.0000	1,766.0000	(3.760)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	4,653.0000	4,582.0000	(1.526)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	72.0000	57.0000	(20.833)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	1,298.0000	1,361.0000	4.854	0	0	0
17/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,891.0000	6,821.0000	(1.016)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	3,361.0000	3,431.0000	2.083	0	0	0
17/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	718.0000	659.0000	(8.217)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,423.0000	1,356.0000	(4.708)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	5,795.0000	5,724.0000	(1.225)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	38.0000	31.0000	(18.421)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,343.0000	6,272.0000	(1.119)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	405.0000	427.0000	5.432	0	0	0
17/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	351.0000	367.0000	4.558	0	0	0
17/08/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
17/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
17/08/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,248.0000	5,176.0000	(1.372)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	3,211.0000	3,281.0000	2.180	0	0	0
17/08/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	6,991.0000	6,921.0000	(1.001)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	2,364.0000	2,434.0000	2.961	0	0	0
17/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	445.0000	396.0000	(11.011)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	445.0000	396.0000	(11.011)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,497.0000	2,427.0000	(2.803)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,470.0000	3,399.0000	(2.046)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,117.0000	1,177.0000	5.372	0	0	0
17/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	522.0000	553.0000	5.939	0	0	0
17/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	405.0000	427.0000	5.432	0	0	0
17/08/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
17/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,420.0000	3,350.0000	(2.047)	0	0	0
17/08/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,265.0000	2,334.0000	3.046	0	0	0
17/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,354.0000	2,284.0000	(2.974)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
17/08/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,141.0000	7,070.0000	(0.994)	0	0	0
17/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	178.0000	183.0000	2.809	0	0	0
17/08/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	361.0000	319.0000	(11.634)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	577.0000	611.0000	5.893	0	0	0
17/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	278.0000	289.0000	3.957	0	0	0
17/08/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,117.0000	2,048.0000	(3.259)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	64.0000	65.0000	1.563	0	0	9,530
17/08/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,148.0000	5,077.0000	(1.379)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	312.0000	273.0000	(12.500)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	718.0000	659.0000	(8.217)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	267.0000	231.0000	(13.483)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,617.0000	3,546.0000	(1.963)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	732.0000	774.0000	5.738	0	0	0
17/08/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	577.0000	611.0000	5.893	0	0	200
17/08/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	541.0000	487.0000	(9.982)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	681.0000	623.0000	(8.517)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	164.0000	168.0000	2.439	0	0	0
17/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,554.0000	4,483.0000	(1.559)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	172.0000	144.0000	(16.279)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	267.0000	231.0000	(13.483)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	351.0000	367.0000	4.558	0	0	0
17/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,204.0000	1,137.0000	(5.565)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,593.0000	2,523.0000	(2.700)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,962.0000	3,892.0000	(1.767)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,724.0000	1,792.0000	3.944	0	0	0
17/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	425.0000	450.0000	5.882	0	0	0
17/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	476.0000	424.0000	(10.924)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	266.0000	276.0000	3.759	0	0	0
17/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
17/08/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,208.0000	4,138.0000	(1.663)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	414.0000	369.0000	(10.870)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	289.0000	251.0000	(13.149)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	278.0000	289.0000	3.957	0	0	0
17/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	755.0000	695.0000	(7.947)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
17/08/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
17/08/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	5,546.0000	5,475.0000	(1.280)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	681.0000	623.0000	(8.517)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	549.0000	582.0000	6.011	0	0	0
17/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	472.0000	500.0000	5.932	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	793.0000	733.0000	(7.566)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	291.0000	303.0000	4.124	0	0	0
17/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	699.0000	740.0000	5.866	0	0	0
17/08/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	3,261.0000	3,331.0000	2.147	0	0	0
17/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	609.0000	553.0000	(9.195)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	291.0000	303.0000	4.124	0	0	0
17/08/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,882.0000	1,812.0000	(3.719)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
17/08/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,406.0000	4,335.0000	(1.611)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	189.0000	159.0000	(15.873)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/08/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	4,356.0000	4,286.0000	(1.607)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,198.0000	5,127.0000	(1.366)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	81.0000	81.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	320.0000	334.0000	4.375	0	0	0
17/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,568.0000	3,497.0000	(1.990)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	4,801.0000	4,730.0000	(1.479)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	5,447.0000	5,375.0000	(1.322)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,344.0000	1,408.0000	4.762	0	0	0
17/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	387.0000	344.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	91.0000	72.0000	(20.879)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	2,613.0000	2,683.0000	2.679	0	0	0
17/08/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	448.0000	474.0000	5.804	0	0	0
17/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	335.0000	350.0000	4.478	0	0	0
17/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,851.0000	4,780.0000	(1.464)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	156.0000	129.0000	(17.308)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,710.0000	4,781.0000	1.507	0	0	0
17/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	387.0000	344.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	575.0000	519.0000	(9.739)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	243.0000	251.0000	3.292	0	0	0
17/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	63.0000	52.0000	(17.460)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	232.0000	240.0000	3.448	0	0	0
17/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
17/08/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,258.0000	4,187.0000	(1.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	1,344.0000	1,408.0000	4.762	0	0	0
17/08/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	448.0000	474.0000	5.804	0	0	87
17/08/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	2,689.0000	2,619.0000	(2.603)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	5,347.0000	5,276.0000	(1.328)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,110.0000	4,040.0000	(1.703)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,696.0000	1,627.0000	(4.068)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,175.0000	3,105.0000	(2.205)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	9,676
17/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	508.0000	455.0000	(10.433)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	872.0000	809.0000	(7.225)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,247.0000	1,180.0000	(5.373)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,397.0000	5,326.0000	(1.316)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,070.0000	2,000.0000	(3.382)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	64.0000	65.0000	1.563	0	0	260
17/08/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	952.0000	1,003.0000	5.357	0	0	13,513
17/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,789.0000	1,719.0000	(3.913)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	476.0000	424.0000	(10.924)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	991.0000	1,044.0000	5.348	0	0	0
17/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	832.0000	771.0000	(7.332)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
17/08/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
17/08/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	732.0000	774.0000	5.738	0	0	0
17/08/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,118.0000	1,053.0000	(5.814)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	312.0000	273.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,354.0000	2,284.0000	(2.974)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,335.0000	1,267.0000	(5.094)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,211.0000	2,142.0000	(3.121)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	3,420.0000	3,350.0000	(2.047)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	522.0000	553.0000	5.939	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	81.0000	63.0000	(22.222)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
17/08/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,786.0000	2,716.0000	(2.513)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	767.0000	810.0000	5.606	0	0	0
17/08/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	207.0000	175.0000	(15.459)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	386.0000	404.0000	4.663	0	0	50
17/08/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	226.0000	193.0000	(14.602)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	368.0000	385.0000	4.620	0	0	247
17/08/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	872.0000	809.0000	(7.225)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,012.0000	3,941.0000	(1.770)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	802.0000	847.0000	5.611	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	172.0000	144.0000	(16.279)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	4,752.0000	4,681.0000	(1.494)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,650.0000	1,581.0000	(4.182)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,835.0000	2,764.0000	(2.504)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,041.0000	6,971.0000	(0.994)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	1,628.0000	1,694.0000	4.054	0	0	0
17/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,012.0000	3,082.0000	2.324	0	0	0
17/08/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	793.0000	733.0000	(7.566)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	222.0000	229.0000	3.153	0	0	0
17/08/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,335.0000	1,267.0000	(5.094)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	243.0000	251.0000	3.292	0	0	0
17/08/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,861.0000	3,931.0000	1.813	0	0	0
17/08/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	667.0000	706.0000	5.847	0	0	0
17/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,961.0000	4,031.0000	1.767	0	0	0
17/08/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	254.0000	263.0000	3.543	0	0	75
17/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
17/08/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	832.0000	771.0000	(7.332)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	2,017.0000	2,086.0000	3.421	0	0	0
17/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	636.0000	673.0000	5.818	0	0	0
17/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,864.0000	3,793.0000	(1.837)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	732.0000	774.0000	5.738	0	0	0
17/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,968.0000	2,037.0000	3.506	0	0	0
17/08/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,962.0000	3,032.0000	2.363	0	0	0
17/08/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	911.0000	848.0000	(6.915)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,029.0000	2,959.0000	(2.311)	0	0	0
17/08/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,011.0000	4,081.0000	1.745	0	0	0
17/08/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	21.0000	21.0000	-	0	0	1,184
17/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,034.0000	969.0000	(6.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	3,461.0000	3,531.0000	2.023	0	0	0
17/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,492.0000	6,422.0000	(1.078)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,401.0000	2,332.0000	(2.874)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,929.0000	1,859.0000	(3.629)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	4,603.0000	4,532.0000	(1.542)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	141.0000	116.0000	(17.730)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	103.0000	104.0000	0.971	0	0	11,185
17/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	645.0000	587.0000	(8.992)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
17/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
17/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	172.0000	144.0000	(16.279)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	246.0000	211.0000	(14.228)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,617.0000	3,546.0000	(1.963)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,690.0000	7,620.0000	(0.910)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	1,532.0000	1,598.0000	4.308	0	0	0
17/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,742.0000	1,673.0000	(3.961)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	171.0000	175.0000	2.339	0	0	0
17/08/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	2,464.0000	2,533.0000	2.800	0	0	0
17/08/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	3,511.0000	3,581.0000	1.994	0	0	0
17/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,061.0000	3,990.0000	(1.748)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	164.0000	168.0000	2.439	0	0	0
17/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	606.0000	642.0000	5.941	0	0	0
17/08/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,259.0000	2,190.0000	(3.054)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,519.0000	3,448.0000	(2.018)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	31.0000	25.0000	(19.355)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,485.0000	1,550.0000	4.377	0	0	0
17/08/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,414.0000	2,484.0000	2.900	0	0	0
17/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
17/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	1,391.0000	1,455.0000	4.601	0	0	0
17/08/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,293.0000	6,222.0000	(1.128)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,091.0000	7,021.0000	(0.987)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,076.0000	1,011.0000	(6.041)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,110.0000	4,040.0000	(1.703)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,604.0000	1,536.0000	(4.239)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,291.0000	7,220.0000	(0.974)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,116.0000	2,185.0000	3.261	0	0	0
17/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,306.0000	2,237.0000	(2.992)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,161.0000	1,095.0000	(5.685)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
17/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,745.0000	5,674.0000	(1.236)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,032.0000	1,088.0000	5.426	0	0	0
17/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,976.0000	1,906.0000	(3.543)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,291.0000	1,224.0000	(5.190)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	2,593.0000	2,523.0000	(2.700)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	1,073.0000	1,132.0000	5.499	0	0	0
17/08/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	212.0000	219.0000	3.302	0	0	0
17/08/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
17/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,738.0000	2,668.0000	(2.557)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
17/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,695.0000	5,624.0000	(1.247)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/08/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
17/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,568.0000	3,497.0000	(1.990)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,322.0000	3,252.0000	(2.107)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	1,438.0000	1,503.0000	4.520	0	0	0
17/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,406.0000	4,335.0000	(1.611)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,542.0000	6,471.0000	(1.085)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	139.0000	142.0000	2.158	0	0	3,000
17/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	151.0000	154.0000	1.987	0	0	0
17/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	62.0000	62.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	838.0000	884.0000	5.489	0	0	0
17/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,379.0000	1,311.0000	(4.931)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,204.0000	1,137.0000	(5.565)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	2,545.0000	2,475.0000	(2.750)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,297.0000	5,226.0000	(1.340)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,913.0000	3,842.0000	(1.814)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	222.0000	229.0000	3.153	0	0	0
17/08/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	28.0000	22.0000	(21.429)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,411.0000	3,481.0000	2.052	0	0	0
17/08/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	3,811.0000	3,881.0000	1.837	0	0	0
17/08/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	186.0000	191.0000	2.688	0	0	0
17/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,696.0000	1,627.0000	(4.068)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	4,702.0000	4,631.0000	(1.510)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,099.0000	5,027.0000	(1.412)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	127.0000	104.0000	(18.110)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	952.0000	888.0000	(6.723)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,513.0000	2,583.0000	2.786	0	0	0
17/08/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
17/08/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	5,994.0000	5,923.0000	(1.185)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	57.0000	47.0000	(17.544)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
17/08/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,224.0000	3,154.0000	(2.171)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,117.0000	1,177.0000	5.372	0	0	0
17/08/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
17/08/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	2,449.0000	2,380.0000	(2.817)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,061.0000	3,990.0000	(1.748)	0	0	0
17/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,118.0000	1,053.0000	(5.814)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0

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17/08/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
17/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	21.0000	21.0000	-	0	0	10,100
17/08/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,193.0000	6,122.0000	(1.146)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	2,066.0000	2,136.0000	3.388	0	0	0
17/08/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	305.0000	318.0000	4.262	0	0	0
17/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,980.0000	2,910.0000	(2.349)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	5,944.0000	5,873.0000	(1.194)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	4,110.0000	4,181.0000	1.727	0	0	0
17/08/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,023.0000	1,953.0000	(3.460)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	3,061.0000	3,132.0000	2.320	0	0	0
17/08/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	1,976.0000	1,906.0000	(3.543)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,023.0000	1,953.0000	(3.460)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,611.0000	3,681.0000	1.939	0	0	0
17/08/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,692.0000	6,621.0000	(1.061)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	189.0000	159.0000	(15.873)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	911.0000	848.0000	(6.915)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	7,940.0000	7,870.0000	(0.882)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	2,164.0000	2,095.0000	(3.189)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	3,371.0000	3,301.0000	(2.077)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	5,496.0000	5,425.0000	(1.292)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	699.0000	740.0000	5.866	0	0	0
17/08/2009	\$ / R	2009/12/14	12.05	Put	Currency Future	3,814.0000	3,743.0000	(1.862)	0	0	0
17/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,789.0000	1,719.0000	(3.913)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	645.0000	587.0000	(8.992)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	4,307.0000	4,236.0000	(1.648)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
17/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	609.0000	553.0000	(9.195)	0	0	0
17/08/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
17/08/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,273.0000	3,203.0000	(2.139)	0	0	0
17/08/2009	\$ / R	2009/12/14	5.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,044.0000	5,973.0000	(1.175)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,144.0000	6,072.0000	(1.172)	0	0	0
17/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	305.0000	318.0000	4.262	0	0	0
17/08/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,078.0000	3,007.0000	(2.307)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	7,990.0000	7,920.0000	(0.876)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	7,790.0000	7,720.0000	(0.899)	0	0	0
17/08/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	102.0000	82.0000	(19.608)	0	0	0
17/08/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	38.0000	38.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,666.0000	3,596.0000	(1.909)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	7,740.0000	7,670.0000	(0.904)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,140.0000	8,070.0000	(0.860)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	320.0000	334.0000	4.375	0	0	0
17/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,883.0000	2,813.0000	(2.428)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,000.0000	4,928.0000	(1.440)	0	0	0
17/08/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
17/08/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
17/08/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	4,410.0000	4,481.0000	1.610	0	0	0
17/08/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	38.0000	38.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,099.0000	5,027.0000	(1.412)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,596.0000	5,524.0000	(1.287)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,162.0000	1,223.0000	5.250	0	0	0
17/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,761.0000	3,831.0000	1.861	0	0	0
17/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,929.0000	1,859.0000	(3.629)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	178.0000	183.0000	2.809	0	0	0
17/08/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	3,716.0000	3,645.0000	(1.911)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,762.0000	2,832.0000	2.534	0	0	0
17/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,240.0000	8,170.0000	(0.850)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,078.0000	3,007.0000	(2.307)	0	0	0
17/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,641.0000	2,571.0000	(2.651)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,590.0000	7,520.0000	(0.922)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,932.0000	2,861.0000	(2.422)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,322.0000	3,252.0000	(2.107)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	913.0000	962.0000	5.367	0	0	0
17/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,310.0000	4,381.0000	1.647	0	0	0
17/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,190.0000	8,120.0000	(0.855)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,821.0000	1,889.0000	3.734	0	0	0
17/08/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,314.0000	2,384.0000	3.025	0	0	0
17/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,765.0000	3,694.0000	(1.886)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,311.0000	3,381.0000	2.114	0	0	0
17/08/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,841.0000	6,771.0000	(1.023)	0	0	0

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17/08/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,243.0000	6,172.0000	(1.137)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,260.0000	4,331.0000	1.667	0	0	0
17/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	42.0000	34.0000	(19.048)	0	0	0
17/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	114.0000	92.0000	(19.298)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	7,840.0000	7,770.0000	(0.893)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,646.0000	5,574.0000	(1.275)	0	0	0
17/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,559.0000	1,490.0000	(4.426)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,895.0000	5,823.0000	(1.221)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,040.0000	7,970.0000	(0.871)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,111.0000	3,181.0000	2.250	0	0	0
17/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,773.0000	1,840.0000	3.779	0	0	0
17/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,890.0000	7,820.0000	(0.887)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,676.0000	1,743.0000	3.998	0	0	0
17/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,642.0000	6,571.0000	(1.069)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,663.0000	2,733.0000	2.629	0	0	0
17/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,870.0000	1,938.0000	3.636	0	0	0
17/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	875.0000	923.0000	5.486	0	0	0
17/08/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,862.0000	2,932.0000	2.446	0	0	0
17/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,060.0000	4,131.0000	1.749	0	0	0
17/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,812.0000	2,882.0000	2.489	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,864.0000	3,793.0000	(1.837)	0	0	0
17/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,159.0000	4,089.0000	(1.683)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,661.0000	3,731.0000	1.912	0	0	0
17/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,252.0000	1,315.0000	5.032	0	0	0
17/08/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,049.0000	4,978.0000	(1.406)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
17/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,210.0000	4,281.0000	1.686	0	0	0
17/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,468.0000	1,400.0000	(4.632)	0	0	0
17/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,215.0000	2,285.0000	3.160	0	0	0
17/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	129.0000	131.0000	1.550	0	0	0
17/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,034.0000	969.0000	(6.286)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	4,851.0000	4,780.0000	(1.464)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,950.0000	4,879.0000	(1.434)	0	0	0
17/08/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	194.0000	200.0000	3.093	0	0	0
17/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,911.0000	3,981.0000	1.790	0	0	0
17/08/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	4,554.0000	4,483.0000	(1.559)	0	0	0
17/08/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,912.0000	2,982.0000	2.404	0	0	0
17/08/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	3,666.0000	3,596.0000	(1.909)	0	0	0
17/08/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,360.0000	4,431.0000	1.628	0	0	0
17/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	4,455.0000	4,384.0000	(1.594)	0	0	0
17/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	3,161.0000	3,231.0000	2.214	0	0	0
17/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	4,160.0000	4,231.0000	1.707	0	0	0
17/08/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	6.10	Call	Currency Future	2,166.0000	2,235.0000	3.186	0	0	0
17/08/2009	\$ / R	2009/12/14	7.10	Call	Currency Future	1,207.0000	1,269.0000	5.137	0	0	0
17/08/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	47.0000	38.0000	(19.149)	0	0	0
17/08/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	15.90	Put	Currency Future	7,640.0000	7,570.0000	(0.916)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	5,845.0000	5,773.0000	(1.232)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	6,592.0000	6,521.0000	(1.077)	0	0	0
17/08/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,919.0000	1,987.0000	3.544	0	0	0
17/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,090.0000	8,020.0000	(0.865)	0	0	0
17/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,094.0000	6,023.0000	(1.165)	0	0	0
17/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2010/03/15			Currency Future	8.3909	8.4623	0.851	8.5300	8.4700	2,846
17/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	215.0000	188.0000	(12.558)	0	0	0
17/08/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	522.0000	542.0000	3.831	0	0	0
17/08/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	202.0000	206.0000	1.980	0	0	0
17/08/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	386.0000	400.0000	3.627	0	0	0
17/08/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	539.0000	493.0000	(8.534)	0	0	0
17/08/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	599.0000	549.0000	(8.347)	0	0	0
17/08/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	213.0000	218.0000	2.347	0	0	0
17/08/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,064.0000	2,994.0000	(2.285)	0	0	0
17/08/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	47.0000	47.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,496.0000	3,425.0000	(2.031)	0	0	0
17/08/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,078.0000	4,007.0000	(1.741)	0	0	0
17/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,511.0000	1,446.0000	(4.302)	0	0	0
17/08/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	113.0000	114.0000	0.885	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	87.0000	87.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	69.0000	69.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	251.0000	258.0000	2.789	0	0	0
17/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,099.0000	1,039.0000	(5.460)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,772.0000	1,705.0000	(3.781)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,922.0000	2,852.0000	(2.396)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,017.0000	2,947.0000	(2.320)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,640.0000	1,574.0000	(4.024)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	580.0000	605.0000	4.310	0	0	0
17/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	362.0000	374.0000	3.315	0	0	0
17/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
17/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	231.0000	237.0000	2.597	0	0	0
17/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	956.0000	1,001.0000	4.707	0	0	0
17/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,592.0000	3,521.0000	(1.977)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,245.0000	3,316.0000	2.188	0	0	0
17/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	559.0000	583.0000	4.293	0	0	0
17/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	71.0000	72.0000	1.408	0	0	28,101
17/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,021.0000	962.0000	(5.779)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,178.0000	1,117.0000	(5.178)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,646.0000	5,574.0000	(1.275)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,300.0000	5,229.0000	(1.340)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	510.0000	466.0000	(8.627)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	696.0000	728.0000	4.598	0	0	0
17/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	319.0000	329.0000	3.135	0	0	0
17/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,684.0000	1,618.0000	(3.919)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	73.0000	73.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	568.0000	521.0000	(8.275)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	340.0000	351.0000	3.235	0	0	18,074
17/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,064.0000	2,994.0000	(2.285)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	225.0000	230.0000	2.222	0	0	0
17/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,932.0000	3,861.0000	(1.806)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	62.0000	62.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	647.0000	676.0000	4.482	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,269.0000	2,201.0000	(2.997)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,956.0000	4,885.0000	(1.433)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
17/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,321.0000	4,250.0000	(1.643)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	160.0000	164.0000	2.500	0	0	0
17/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
17/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	483.0000	440.0000	(8.903)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	251.0000	258.0000	2.789	0	0	0
17/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	110.0000	112.0000	1.818	0	0	0
17/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
17/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,279.0000	7,207.0000	(0.989)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	456.0000	414.0000	(9.211)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,511.0000	1,446.0000	(4.302)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,969.0000	2,899.0000	(2.358)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,017.0000	2,947.0000	(2.320)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,640.0000	1,574.0000	(4.024)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	487.0000	506.0000	3.901	0	0	0
17/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,951.0000	1,883.0000	(3.485)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,150.0000	3,080.0000	(2.222)	0	0	0
17/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,991.0000	5,062.0000	1.423	0	0	0
17/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	121.0000	123.0000	1.653	0	0	18,074
17/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	192.0000	196.0000	2.083	0	0	0
17/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	300.0000	309.0000	3.000	0	0	0
17/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,544.0000	3,473.0000	(2.003)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,662.0000	4,591.0000	(1.523)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,369.0000	4,298.0000	(1.625)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,494.0000	3,565.0000	2.032	0	0	0
17/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,780.0000	2,711.0000	(2.482)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
17/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
17/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,259.0000	1,197.0000	(4.925)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,295.0000	3,366.0000	2.155	0	0	0
17/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,980.0000	3,909.0000	(1.784)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,112.0000	3,042.0000	(2.249)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,202.0000	5,131.0000	(1.365)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	663.0000	612.0000	(7.692)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	219.0000	224.0000	2.283	0	0	0
17/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,772.0000	1,705.0000	(3.781)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,593.0000	2,524.0000	(2.661)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
17/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	53.0000	53.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,305.0000	2,375.0000	3.037	0	0	0
17/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,544.0000	3,615.0000	2.003	0	0	0
17/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	624.0000	652.0000	4.487	0	0	0
17/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,875.0000	2,805.0000	(2.435)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	134.0000	136.0000	1.493	0	0	0
17/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	231.0000	237.0000	2.597	0	0	0
17/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,178.0000	2,110.0000	(3.122)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	601.0000	628.0000	4.493	0	0	0
17/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	696.0000	644.0000	(7.471)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,728.0000	1,661.0000	(3.877)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
17/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,641.0000	3,570.0000	(1.950)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
17/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,951.0000	1,883.0000	(3.485)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,303.0000	3,233.0000	(2.119)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	5,104.0000	5,032.0000	(1.411)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,737.0000	3,667.0000	(1.873)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,809.0000	4,738.0000	(1.476)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	192.0000	196.0000	2.083	0	0	0
17/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	134.0000	136.0000	1.493	0	0	0
17/08/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,255.0000	3,185.0000	(2.151)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
17/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,031.0000	6,959.0000	(1.024)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,650.0000	2,721.0000	2.679	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	213.0000	218.0000	2.347	0	0	0
17/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,593.0000	2,524.0000	(2.661)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,794.0000	5,722.0000	(1.243)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,126.0000	4,055.0000	(1.721)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,259.0000	1,197.0000	(4.925)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	405.0000	366.0000	(9.630)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,711.0000	4,640.0000	(1.507)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,468.0000	1,403.0000	(4.428)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
17/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	329.0000	340.0000	3.343	0	0	0
17/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	775.0000	811.0000	4.645	0	0	0
17/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,685.0000	1,749.0000	3.798	0	0	0
17/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	631.0000	580.0000	(8.082)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	671.0000	702.0000	4.620	0	0	0
17/08/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	504.0000	524.0000	3.968	0	0	0
17/08/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	74.0000	74.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	386.0000	400.0000	3.627	0	0	0
17/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	259.0000	266.0000	2.703	0	0	0
17/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,138.0000	1,078.0000	(5.272)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
17/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	50.0000	50.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,012.0000	2,080.0000	3.380	0	0	0
17/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,502.0000	2,572.0000	2.798	0	0	0
17/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	381.0000	343.0000	(9.974)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	730.0000	677.0000	(7.260)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,883.0000	3,812.0000	(1.828)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	945.0000	887.0000	(6.138)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	118.0000	120.0000	1.695	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	173.0000	177.0000	2.312	0	0	0
17/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,029.0000	3,958.0000	(1.762)	0	0	0
17/08/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,643.0000	3,714.0000	1.949	0	0	0
17/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,551.0000	2,622.0000	2.783	0	0	0
17/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,827.0000	2,758.0000	(2.441)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,741.0000	4,812.0000	1.498	0	0	0
17/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	4,760.0000	4,689.0000	(1.492)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	721.0000	755.0000	4.716	0	0	0
17/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	225.0000	230.0000	2.222	0	0	28,101
17/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
17/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,133.0000	2,064.0000	(3.235)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,342.0000	1,278.0000	(4.769)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	300.0000	309.0000	3.000	0	0	0
17/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	59.0000	50.0000	(15.254)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,684.0000	1,618.0000	(3.919)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,055.0000	4,983.0000	(1.424)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	374.0000	387.0000	3.476	0	0	0
17/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,023.0000	1,071.0000	4.692	0	0	0
17/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,376.0000	1,435.0000	4.288	0	0	0
17/08/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,550.0000	1,613.0000	4.065	0	0	0
17/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	233.0000	205.0000	(12.017)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,153.0000	5,081.0000	(1.397)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,251.0000	5,180.0000	(1.352)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,207.0000	3,137.0000	(2.183)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,351.0000	3,281.0000	(2.089)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	46.0000	46.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	85.0000	73.0000	(14.118)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	924.0000	967.0000	4.654	0	0	0
17/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,342.0000	1,278.0000	(4.769)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,827.0000	2,758.0000	(2.441)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,875.0000	2,805.0000	(2.435)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	3,786.0000	3,715.0000	(1.875)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	471.0000	489.0000	3.822	0	0	0
17/08/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,731.0000	1,796.0000	3.755	0	0	0
17/08/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
17/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	351.0000	362.0000	3.134	0	0	0
17/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,219.0000	1,157.0000	(5.086)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,777.0000	1,842.0000	3.658	0	0	0
17/08/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	51.0000	51.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	291.0000	259.0000	(10.997)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,042.0000	4,113.0000	1.757	0	0	0
17/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
17/08/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
17/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	426.0000	442.0000	3.756	0	0	0
17/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,112.0000	3,042.0000	(2.249)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	832.0000	871.0000	4.688	0	0	0
17/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	540.0000	562.0000	4.074	0	0	0
17/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,693.0000	3,764.0000	1.923	0	0	0
17/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	871.0000	815.0000	(6.429)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,906.0000	1,838.0000	(3.568)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
17/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,447.0000	3,377.0000	(2.031)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
17/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	283.0000	291.0000	2.827	0	0	0
17/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,058.0000	1,107.0000	4.631	0	0	0
17/08/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	412.0000	427.0000	3.641	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,160.0000	3,089.0000	(2.247)	0	0	0
17/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
17/08/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	989.0000	1,035.0000	4.651	0	0	0
17/08/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	101.0000	87.0000	(13.861)	0	0	0
17/08/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,595.0000	1,658.0000	3.950	0	0	0
17/08/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	3,344.0000	3,415.0000	2.123	0	0	0
17/08/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,824.0000	1,889.0000	3.564	0	0	0
17/08/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	430.0000	390.0000	(9.302)	0	0	0
17/08/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,700.0000	2,770.0000	2.593	0	0	0
17/08/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	2,546.0000	2,477.0000	(2.710)	0	0	0
17/08/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,005.0000	4,934.0000	(1.419)	0	0	0
17/08/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	803.0000	841.0000	4.732	0	0	0
17/08/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	167.0000	145.0000	(13.174)	0	0	0
17/08/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/08/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	748.0000	783.0000	4.679	0	0	0
17/08/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	266.0000	274.0000	3.008	0	0	0
17/08/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	4,858.0000	4,787.0000	(1.462)	0	0	0
17/08/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	2,639.0000	2,570.0000	(2.615)	0	0	0
17/08/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	1,210.0000	1,266.0000	4.628	0	0	0
17/08/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	2,355.0000	2,424.0000	2.930	0	0	0
17/08/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,799.0000	2,869.0000	2.501	0	0	0
17/08/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
17/08/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	908.0000	851.0000	(6.278)	0	0	0
17/08/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	283.0000	291.0000	2.827	0	0	0
17/08/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	835.0000	779.0000	(6.707)	0	0	0
17/08/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
17/08/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	357.0000	320.0000	(10.364)	0	0	0
17/08/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
17/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,060.0000	1,000.0000	(5.660)	0	0	0
17/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	310.0000	319.0000	2.903	0	0	0
17/08/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	2,407.0000	2,339.0000	(2.825)	0	0	0
17/08/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,029.0000	3,958.0000	(1.762)	0	0	0
17/08/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	198.0000	173.0000	(12.626)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,291.0000	4,363.0000	1.678	0	0	0
17/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	119.0000	103.0000	(13.445)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,419.0000	1,479.0000	4.228	0	0	0
17/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,793.0000	3,864.0000	1.872	0	0	0
17/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,780.0000	2,711.0000	(2.482)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	983.0000	924.0000	(6.002)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	312.0000	278.0000	(10.897)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,898.0000	2,968.0000	2.415	0	0	0
17/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,426.0000	1,361.0000	(4.558)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,087.0000	2,019.0000	(3.258)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
17/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,315.0000	2,247.0000	(2.937)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,553.0000	1,488.0000	(4.185)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,207.0000	2,277.0000	3.172	0	0	0
17/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	152.0000	155.0000	1.974	0	0	0
17/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,639.0000	2,570.0000	(2.615)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,448.0000	5,377.0000	(1.303)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
17/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	244.0000	251.0000	2.869	0	0	0
17/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	65.0000	55.0000	(15.385)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,917.0000	1,984.0000	3.495	0	0	0
17/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	456.0000	473.0000	3.728	0	0	0
17/08/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,300.0000	1,238.0000	(4.769)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,500.0000	2,431.0000	(2.760)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	144.0000	147.0000	2.083	0	0	0
17/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
17/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,195.0000	3,266.0000	2.222	0	0	0
17/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,506.0000	1,568.0000	4.117	0	0	0
17/08/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,947.0000	3,018.0000	2.409	0	0	0
17/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	765.0000	710.0000	(7.190)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,861.0000	1,794.0000	(3.600)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
17/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,907.0000	4,836.0000	(1.447)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	351.0000	362.0000	3.134	0	0	0
17/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,096.0000	3,167.0000	2.293	0	0	0
17/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	124.0000	126.0000	1.613	0	0	0
17/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,686.0000	2,617.0000	(2.569)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	945.0000	887.0000	(6.138)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,996.0000	1,928.0000	(3.407)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,060.0000	1,000.0000	(5.660)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,061.0000	2,129.0000	3.299	0	0	0
17/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,843.0000	5,772.0000	(1.215)	0	0	0
17/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	399.0000	413.0000	3.509	0	0	0
17/08/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	291.0000	300.0000	3.093	0	0	0
17/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
17/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
17/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	334.0000	299.0000	(10.479)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	329.0000	340.0000	3.343	0	0	0
17/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,964.0000	2,032.0000	3.462	0	0	0
17/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,825.0000	7,754.0000	(0.907)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,224.0000	2,156.0000	(3.058)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,361.0000	2,293.0000	(2.880)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,223.0000	4,152.0000	(1.681)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	48.0000	48.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,906.0000	1,838.0000	(3.568)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	182.0000	158.0000	(13.187)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,094.0000	1,144.0000	4.570	0	0	0
17/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,109.0000	2,178.0000	3.272	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	165.0000	168.0000	1.818	0	0	0
17/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
17/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,407.0000	2,339.0000	(2.825)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	892.0000	934.0000	4.709	0	0	0
17/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,689.0000	3,618.0000	(1.925)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	24.0000	19.0000	(20.833)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,170.0000	1,224.0000	4.615	0	0	0
17/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,219.0000	1,157.0000	(5.086)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,444.0000	3,515.0000	2.062	0	0	0
17/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,453.0000	2,385.0000	(2.772)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,816.0000	1,750.0000	(3.634)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	80.0000	80.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,992.0000	4,063.0000	1.779	0	0	0
17/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	153.0000	132.0000	(13.725)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	129.0000	112.0000	(13.178)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	178.0000	181.0000	1.685	0	0	0
17/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,733.0000	2,664.0000	(2.525)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	178.0000	181.0000	1.685	0	0	0
17/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,192.0000	4,263.0000	1.694	0	0	0
17/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,272.0000	4,201.0000	(1.662)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	259.0000	266.0000	2.703	0	0	0
17/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,453.0000	2,523.0000	2.854	0	0	0
17/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,942.0000	4,013.0000	1.801	0	0	0
17/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	310.0000	319.0000	2.903	0	0	0
17/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	63.0000	63.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,468.0000	1,403.0000	(4.428)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,942.0000	5,871.0000	(1.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
17/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	57.0000	57.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,138.0000	1,078.0000	(5.272)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,046.0000	3,117.0000	2.331	0	0	0
17/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,092.0000	4,163.0000	1.735	0	0	0
17/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,546.0000	2,477.0000	(2.710)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,133.0000	2,064.0000	(3.235)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,516.0000	4,445.0000	(1.572)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	173.0000	177.0000	2.312	0	0	0
17/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	85.0000	85.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,749.0000	2,820.0000	2.583	0	0	0
17/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
17/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,087.0000	2,019.0000	(3.258)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	156.0000	159.0000	1.923	0	0	0
17/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,334.0000	1,392.0000	4.348	0	0	0
17/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,361.0000	2,293.0000	(2.880)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	244.0000	251.0000	2.869	0	0	0
17/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,175.0000	4,104.0000	(1.701)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
17/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
17/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	238.0000	244.0000	2.521	0	0	0
17/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,553.0000	1,488.0000	(4.185)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,996.0000	1,928.0000	(3.407)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	252.0000	222.0000	(11.905)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,090.0000	6,019.0000	(1.166)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,925.0000	7,853.0000	(0.909)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,256.0000	2,326.0000	3.103	0	0	0
17/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,597.0000	1,531.0000	(4.133)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
17/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,074.0000	8,002.0000	(0.892)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,315.0000	2,247.0000	(2.937)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	152.0000	155.0000	1.974	0	0	0
17/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	202.0000	206.0000	1.980	0	0	0
17/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,744.0000	5,673.0000	(1.236)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,223.0000	8,151.0000	(0.876)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,241.0000	4,313.0000	1.698	0	0	0
17/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,041.0000	1,973.0000	(3.332)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	93.0000	80.0000	(13.978)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	182.0000	186.0000	2.198	0	0	0
17/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,613.0000	4,542.0000	(1.539)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,173.0000	8,101.0000	(0.881)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,997.0000	3,068.0000	2.369	0	0	0
17/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,992.0000	5,920.0000	(1.202)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,861.0000	1,794.0000	(3.600)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,596.0000	5,525.0000	(1.269)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	207.0000	212.0000	2.415	0	0	0
17/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,288.0000	6,216.0000	(1.145)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,394.0000	3,465.0000	2.092	0	0	0
17/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,251.0000	1,307.0000	4.476	0	0	0
17/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,726.0000	7,654.0000	(0.932)	0	0	0
17/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
17/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,189.0000	6,118.0000	(1.147)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	110.0000	95.0000	(13.636)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	800.0000	745.0000	(6.875)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,565.0000	4,493.0000	(1.577)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,391.0000	4,463.0000	1.640	0	0	0
17/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
17/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,130.0000	1,184.0000	4.779	0	0	0
17/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,843.0000	3,914.0000	1.848	0	0	0
17/08/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	441.0000	457.0000	3.628	0	0	0
17/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,239.0000	6,167.0000	(1.154)	0	0	0
17/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,350.0000	5,278.0000	(1.346)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,399.0000	3,329.0000	(2.059)	0	0	0
17/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
17/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,870.0000	1,937.0000	3.583	0	0	0
17/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,496.0000	3,425.0000	(2.031)	0	0	0
17/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
17/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,776.0000	7,704.0000	(0.926)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,848.0000	2,919.0000	2.493	0	0	0
17/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,834.0000	3,763.0000	(1.852)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,303.0000	3,233.0000	(2.119)	0	0	0
17/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,743.0000	3,814.0000	1.897	0	0	0
17/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,384.0000	1,320.0000	(4.624)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
17/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	274.0000	282.0000	2.920	0	0	0
17/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	87.0000	87.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,676.0000	7,604.0000	(0.938)	0	0	0
17/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	5,893.0000	5,821.0000	(1.222)	0	0	0
17/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,544.0000	3,473.0000	(2.003)	0	0	0
17/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	2,158.0000	2,228.0000	3.244	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	5,547.0000	5,475.0000	(1.298)	0	0	0
17/08/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	2,404.0000	2,474.0000	2.912	0	0	0
17/08/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	3,146.0000	3,217.0000	2.257	0	0	0
17/08/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/08/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	8,272.0000	8,201.0000	(0.858)	0	0	0
17/08/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	1,292.0000	1,349.0000	4.412	0	0	0
17/08/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	1,462.0000	1,523.0000	4.172	0	0	0
17/08/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	4,142.0000	4,213.0000	1.714	0	0	0
17/08/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	85.0000	85.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	5,695.0000	5,623.0000	(1.264)	0	0	0
17/08/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	139.0000	122.0000	(12.230)	0	0	0
17/08/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	38.0000	38.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.35	Put	Currency Future	7,974.0000	7,903.0000	(0.890)	0	0	0
17/08/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,892.0000	3,964.0000	1.850	0	0	0
17/08/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	4,341.0000	4,413.0000	1.659	0	0	0
17/08/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	7,626.0000	7,555.0000	(0.931)	0	0	0
17/08/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,041.0000	5,969.0000	(1.192)	0	0	0
17/08/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,024.0000	7,953.0000	(0.885)	0	0	0
17/08/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	71.0000	61.0000	(14.085)	0	0	0
17/08/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	7,875.0000	7,803.0000	(0.914)	0	0	0
17/08/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,123.0000	8,052.0000	(0.874)	0	0	0
17/08/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,140.0000	6,068.0000	(1.173)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/06/14			Currency Future	8.5183	8.5911	0.855	8.6300	8.6300	360
17/08/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	127.0000	128.0000	0.787	0	0	0
17/08/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,230.0000	1,171.0000	(4.797)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
17/08/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,219.0000	5,146.0000	(1.399)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	139.0000	141.0000	1.439	0	0	29,334
17/08/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	2,348.0000	2,418.0000	2.981	0	0	0
17/08/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,170.0000	5,098.0000	(1.393)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,771.0000	3,700.0000	(1.883)	0	0	0
17/08/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	650.0000	673.0000	3.538	0	0	0
17/08/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	1,124.0000	1,168.0000	3.915	0	0	0
17/08/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	669.0000	622.0000	(7.025)	0	0	0
17/08/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	732.0000	682.0000	(6.831)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,346.0000	4,275.0000	(1.634)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	256.0000	227.0000	(11.328)	0	0	0
17/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	728.0000	756.0000	3.846	0	0	0
17/08/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	772.0000	802.0000	3.886	0	0	0
17/08/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,468.0000	1,406.0000	(4.223)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,846.0000	1,781.0000	(3.521)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
17/08/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	687.0000	713.0000	3.785	0	0	0
17/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	426.0000	439.0000	3.052	0	0	2,738
17/08/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	387.0000	397.0000	2.584	0	0	0
17/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	314.0000	322.0000	2.548	0	0	0
17/08/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	437.0000	450.0000	2.975	0	0	0
17/08/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	211.0000	215.0000	1.896	0	0	0
17/08/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,308.0000	1,248.0000	(4.587)	0	0	0
17/08/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
17/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	554.0000	511.0000	(7.762)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,592.0000	1,528.0000	(4.020)	0	0	0
17/08/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	184.0000	187.0000	1.630	0	0	0
17/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	360.0000	369.0000	2.500	0	0	0
17/08/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	131.0000	132.0000	0.763	0	0	0
17/08/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,042.0000	985.0000	(5.470)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,428.0000	1,366.0000	(4.342)	0	0	0
17/08/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	3,485.0000	3,415.0000	(2.009)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
17/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	582.0000	538.0000	(7.560)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	460.0000	474.0000	3.043	0	0	0
17/08/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,016.0000	2,946.0000	(2.321)	0	0	0
17/08/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,249.0000	3,179.0000	(2.155)	0	0	0
17/08/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	750.0000	779.0000	3.867	0	0	0
17/08/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,005.0000	949.0000	(5.572)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	2,376.0000	2,308.0000	(2.862)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,192.0000	1,133.0000	(4.950)	0	0	0
17/08/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	4,927.0000	4,855.0000	(1.461)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,331.0000	2,264.0000	(2.874)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
17/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,286.0000	2,219.0000	(2.931)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,269.0000	1,209.0000	(4.728)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	396.0000	407.0000	2.778	0	0	0
17/08/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	3,962.0000	3,891.0000	(1.792)	0	0	0
17/08/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	2,444.0000	2,514.0000	2.864	0	0	0
17/08/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,153.0000	1,095.0000	(5.030)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	510.0000	526.0000	3.137	0	0	0
17/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,846.0000	1,781.0000	(3.521)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	416.0000	428.0000	2.885	0	0	0
17/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,428.0000	1,366.0000	(4.342)	0	0	0
17/08/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
17/08/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	238.0000	210.0000	(11.765)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	314.0000	322.0000	2.548	0	0	0
17/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,348.0000	1,287.0000	(4.525)	0	0	0
17/08/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	154.0000	156.0000	1.299	0	0	0
17/08/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	3,628.0000	3,557.0000	(1.957)	0	0	0
17/08/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	87.0000	87.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,156.0000	1,201.0000	3.893	0	0	0
17/08/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	599.0000	619.0000	3.339	0	0	0
17/08/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	934.0000	879.0000	(5.889)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	396.0000	407.0000	2.778	0	0	0
17/08/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	5,561.0000	5,488.0000	(1.313)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	119.0000	105.0000	(11.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	610.0000	565.0000	(7.377)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	472.0000	486.0000	2.966	0	0	21,795
17/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	244.0000	249.0000	2.049	0	0	0
17/08/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,034.0000	6,961.0000	(1.038)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	867.0000	901.0000	3.922	0	0	0
17/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	321.0000	329.0000	2.492	0	0	0
17/08/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	527.0000	485.0000	(7.970)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	552.0000	570.0000	3.261	0	0	0
17/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	151.0000	153.0000	1.325	0	0	21,978
17/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	277.0000	282.0000	1.805	0	0	0
17/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	277.0000	282.0000	1.805	0	0	0
17/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,063.0000	2,131.0000	3.296	0	0	0
17/08/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	168.0000	170.0000	1.190	0	0	0
17/08/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,803.0000	1,738.0000	(3.605)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	795.0000	826.0000	3.899	0	0	0
17/08/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	524.0000	540.0000	3.053	0	0	0
17/08/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	266.0000	271.0000	1.880	0	0	0
17/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,923.0000	2,853.0000	(2.395)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,107.0000	4,035.0000	(1.753)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	249.0000	255.0000	2.410	0	0	0
17/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	239.0000	244.0000	2.092	0	0	0
17/08/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	700.0000	652.0000	(6.857)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	864.0000	811.0000	(6.134)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	830.0000	778.0000	(6.265)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	969.0000	914.0000	(5.676)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,550.0000	1,487.0000	(4.065)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,108.0000	2,041.0000	(3.178)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	74.0000	74.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	3,525.0000	3,597.0000	2.043	0	0	0
17/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	195.0000	198.0000	1.538	0	0	0
17/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	449.0000	410.0000	(8.686)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,298.0000	4,227.0000	(1.652)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	1,032.0000	1,072.0000	3.876	0	0	21,795
17/08/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	255.0000	260.0000	1.961	0	0	0
17/08/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,867.0000	3,795.0000	(1.862)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,806.0000	5,733.0000	(1.257)	0	0	0
17/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	137.0000	122.0000	(10.949)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	818.0000	850.0000	3.912	0	0	0
17/08/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	313.0000	281.0000	(10.224)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,197.0000	2,130.0000	(3.050)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	135.0000	136.0000	0.741	0	0	0
17/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	49.0000	49.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,018.0000	5,091.0000	1.455	0	0	0
17/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,455.0000	1,513.0000	3.986	0	0	0
17/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	86.0000	86.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	500.0000	459.0000	(8.200)	0	0	0
17/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,281.0000	7,208.0000	(1.003)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,326.0000	3,398.0000	2.165	0	0	0
17/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,420.0000	2,353.0000	(2.769)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	764.0000	713.0000	(6.675)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	369.0000	378.0000	2.439	0	0	0
17/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	191.0000	194.0000	1.571	0	0	0
17/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,267.0000	5,195.0000	(1.367)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	632.0000	654.0000	3.481	0	0	0
17/08/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	583.0000	602.0000	3.259	0	0	0
17/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,676.0000	1,611.0000	(3.878)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	2,876.0000	2,807.0000	(2.399)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	1,496.0000	1,555.0000	3.944	0	0	0
17/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,308.0000	1,248.0000	(4.587)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,062.0000	1,103.0000	3.861	0	0	0
17/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	69.0000	60.0000	(13.043)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,072.0000	5,000.0000	(1.420)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
17/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	128.0000	113.0000	(11.719)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	668.0000	693.0000	3.743	0	0	0
17/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,533.0000	3,462.0000	(2.010)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	344.0000	352.0000	2.326	0	0	0
17/08/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	448.0000	462.0000	3.125	0	0	0
17/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	4,781.0000	4,709.0000	(1.506)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	165.0000	167.0000	1.212	0	0	0
17/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,674.0000	3,746.0000	1.960	0	0	0
17/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	425.0000	387.0000	(8.941)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,156.0000	3,086.0000	(2.218)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,296.0000	3,226.0000	(2.124)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	162.0000	164.0000	1.235	0	0	0
17/08/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	893.0000	928.0000	3.919	0	0	0
17/08/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	91.0000	91.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,396.0000	2,466.0000	2.922	0	0	0
17/08/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,343.0000	3,273.0000	(2.094)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	707.0000	735.0000	3.960	0	0	0
17/08/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	2,686.0000	2,757.0000	2.643	0	0	0
17/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,010.0000	3,939.0000	(1.771)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	293.0000	262.0000	(10.580)	0	0	0
17/08/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,769.0000	4,841.0000	1.510	0	0	0
17/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,250.0000	4,179.0000	(1.671)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,873.0000	3,945.0000	1.859	0	0	0
17/08/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	615.0000	636.0000	3.415	0	0	0
17/08/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	484.0000	499.0000	3.099	0	0	21,978
17/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,676.0000	1,611.0000	(3.878)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,348.0000	1,287.0000	(4.525)	0	0	0
17/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,692.0000	2,624.0000	(2.526)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	168.0000	151.0000	(10.119)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	146.0000	148.0000	1.370	0	0	0
17/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
17/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,784.0000	2,715.0000	(2.478)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	639.0000	593.0000	(7.199)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	797.0000	745.0000	(6.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	538.0000	555.0000	3.160	0	0	0
17/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,760.0000	1,695.0000	(3.693)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	416.0000	428.0000	2.885	0	0	0
17/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,277.0000	3,349.0000	2.197	0	0	0
17/08/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	4,587.0000	4,516.0000	(1.548)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	141.0000	143.0000	1.418	0	0	0
17/08/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	426.0000	439.0000	3.052	0	0	26,596
17/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	329.0000	337.0000	2.432	0	0	0
17/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,760.0000	1,695.0000	(3.693)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,837.0000	1,901.0000	3.484	0	0	0
17/08/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	1,621.0000	1,681.0000	3.701	0	0	0
17/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	3,723.0000	3,652.0000	(1.907)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,116.0000	1,058.0000	(5.197)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,976.0000	1,910.0000	(3.340)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,020.0000	1,954.0000	(3.267)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	329.0000	337.0000	2.432	0	0	0
17/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,684.0000	4,612.0000	(1.537)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	288.0000	295.0000	2.431	0	0	0
17/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	344.0000	352.0000	2.326	0	0	0
17/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,823.0000	3,895.0000	1.883	0	0	0
17/08/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
17/08/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	174.0000	177.0000	1.724	0	0	0
17/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,337.0000	1,392.0000	4.114	0	0	0
17/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	202.0000	206.0000	1.980	0	0	0
17/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,064.0000	1,997.0000	(3.246)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	474.0000	434.0000	(8.439)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,388.0000	1,326.0000	(4.467)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	282.0000	288.0000	2.128	0	0	0
17/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	497.0000	512.0000	3.018	0	0	0
17/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	401.0000	364.0000	(9.227)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,155.0000	4,083.0000	(1.733)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	4,220.0000	4,293.0000	1.730	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	102.0000	90.0000	(11.765)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	843.0000	875.0000	3.796	0	0	0
17/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	919.0000	955.0000	3.917	0	0	0
17/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	123.0000	124.0000	0.813	0	0	0
17/08/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	3,227.0000	3,299.0000	2.231	0	0	0
17/08/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	3,376.0000	3,448.0000	2.133	0	0	0
17/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	378.0000	388.0000	2.646	0	0	0
17/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	295.0000	301.0000	2.034	0	0	0
17/08/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,029.0000	3,101.0000	2.377	0	0	0
17/08/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,749.0000	1,812.0000	3.602	0	0	0
17/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,509.0000	1,446.0000	(4.175)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	352.0000	361.0000	2.557	0	0	0
17/08/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,092.0000	1,135.0000	3.938	0	0	0
17/08/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,002.0000	1,042.0000	3.992	0	0	0
17/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,634.0000	1,570.0000	(3.917)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	274.0000	244.0000	(10.949)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	4,270.0000	4,342.0000	1.686	0	0	0
17/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,425.0000	3,498.0000	2.131	0	0	0
17/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,223.0000	1,276.0000	4.334	0	0	0
17/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,833.0000	2,904.0000	2.506	0	0	0
17/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	336.0000	344.0000	2.381	0	0	0
17/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	352.0000	361.0000	2.557	0	0	0
17/08/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,537.0000	1,596.0000	3.839	0	0	0
17/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,793.0000	1,856.0000	3.514	0	0	0
17/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,889.0000	1,823.0000	(3.494)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,300.0000	2,370.0000	3.043	0	0	0
17/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	356.0000	321.0000	(9.831)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,882.0000	1,946.0000	3.401	0	0	0
17/08/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/08/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	406.0000	417.0000	2.709	0	0	0
17/08/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	308.0000	315.0000	2.273	0	0	0
17/08/2009	\$ / R	2010/06/14	6.25	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	271.0000	277.0000	2.214	0	0	0
17/08/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,922.0000	3,995.0000	1.861	0	0	0
17/08/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,735.0000	2,806.0000	2.596	0	0	0
17/08/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	301.0000	308.0000	2.326	0	0	0
17/08/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,718.0000	1,653.0000	(3.783)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,153.0000	2,085.0000	(3.158)	0	0	0
17/08/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,541.0000	2,611.0000	2.755	0	0	0
17/08/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,971.0000	2,037.0000	3.349	0	0	0
17/08/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,022.0000	4,094.0000	1.790	0	0	0
17/08/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,933.0000	1,867.0000	(3.414)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.25	Put	Currency Future	147.0000	131.0000	(10.884)	0	0	0
17/08/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
17/08/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,931.0000	3,002.0000	2.422	0	0	0
17/08/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	187.0000	191.0000	2.139	0	0	0
17/08/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	1,415.0000	1,472.0000	4.028	0	0	0
17/08/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,062.0000	2,992.0000	(2.286)	0	0	0
17/08/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	81.0000	71.0000	(12.346)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,202.0000	4,131.0000	(1.690)	0	0	0
17/08/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	7,775.0000	7,702.0000	(0.939)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,108.0000	2,041.0000	(3.178)	0	0	0
17/08/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,242.0000	2,174.0000	(3.033)	0	0	0
17/08/2009	\$ / R	2010/06/14	6.30	Call	Currency Future	2,252.0000	2,322.0000	3.108	0	0	0
17/08/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	4,975.0000	4,903.0000	(1.447)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	205.0000	185.0000	(9.756)	0	0	0
17/08/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
17/08/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	133.0000	134.0000	0.752	0	0	0
17/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	271.0000	277.0000	2.214	0	0	0
17/08/2009	\$ / R	2010/06/14	5.45	Call	Currency Future	3,078.0000	3,151.0000	2.372	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,634.0000	1,570.0000	(3.917)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
17/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	334.0000	301.0000	(9.880)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	88.0000	77.0000	(12.500)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	221.0000	197.0000	(10.860)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	63.0000	55.0000	(12.698)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,071.0000	4,144.0000	1.793	0	0	0
17/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	137.0000	139.0000	1.460	0	0	0
17/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	974.0000	1,012.0000	3.901	0	0	0
17/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	207.0000	211.0000	1.932	0	0	0
17/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,051.0000	5,978.0000	(1.206)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,878.0000	4,806.0000	(1.476)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,059.0000	3,987.0000	(1.774)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,819.0000	3,747.0000	(1.885)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,376.0000	1,432.0000	4.070	0	0	0
17/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	38.0000	38.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,738.0000	2,669.0000	(2.520)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	96.0000	97.0000	1.042	0	0	0
17/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	260.0000	265.0000	1.923	0	0	0
17/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	157.0000	141.0000	(10.191)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	95.0000	83.0000	(12.632)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	144.0000	145.0000	0.694	0	0	0
17/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,914.0000	3,843.0000	(1.814)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,153.0000	2,085.0000	(3.158)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	282.0000	288.0000	2.128	0	0	0
17/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	239.0000	244.0000	2.092	0	0	0
17/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,706.0000	1,768.0000	3.634	0	0	0
17/08/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,663.0000	1,724.0000	3.668	0	0	0
17/08/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	3,675.0000	3,604.0000	(1.932)	0	0	0
17/08/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	2,969.0000	2,900.0000	(2.324)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,079.0000	1,021.0000	(5.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,296.0000	6,224.0000	(1.144)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,420.0000	2,353.0000	(2.769)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,189.0000	1,238.0000	4.121	0	0	0
17/08/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
17/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,723.0000	3,796.0000	1.961	0	0	0
17/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	899.0000	845.0000	(6.007)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,110.0000	2,179.0000	3.270	0	0	0
17/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,064.0000	1,997.0000	(3.246)	0	0	0
17/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
17/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,109.0000	3,039.0000	(2.252)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,636.0000	4,564.0000	(1.553)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
17/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,260.0000	1,314.0000	4.286	0	0	0
17/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,298.0000	4,227.0000	(1.652)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,624.0000	3,696.0000	1.987	0	0	0
17/08/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
17/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
17/08/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,202.0000	3,132.0000	(2.186)	0	0	0
17/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	567.0000	586.0000	3.351	0	0	0
17/08/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	234.0000	239.0000	2.137	0	0	0
17/08/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	7,973.0000	7,900.0000	(0.916)	0	0	0
17/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,718.0000	1,653.0000	(3.783)	0	0	0
17/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,024.0000	4,952.0000	(1.433)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	49.0000	43.0000	(12.245)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,100.0000	6,028.0000	(1.180)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	2,465.0000	2,398.0000	(2.718)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	336.0000	344.0000	2.381	0	0	0
17/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
17/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	177.0000	180.0000	1.695	0	0	0
17/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,017.0000	2,084.0000	3.322	0	0	0
17/08/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
17/08/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,268.0000	8,196.0000	(0.871)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,002.0000	5,929.0000	(1.216)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
17/08/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
17/08/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	2,638.0000	2,708.0000	2.654	0	0	0
17/08/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	378.0000	342.0000	(9.524)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	192.0000	173.0000	(9.896)	0	0	0
17/08/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,149.0000	6,077.0000	(1.171)	0	0	0
17/08/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,589.0000	2,660.0000	2.742	0	0	0
17/08/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	5,757.0000	5,684.0000	(1.268)	0	0	0
17/08/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	113.0000	114.0000	0.885	0	0	0
17/08/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	3,574.0000	3,647.0000	2.043	0	0	0
17/08/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	7,726.0000	7,653.0000	(0.945)	0	0	0
17/08/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	4,395.0000	4,323.0000	(1.638)	0	0	0
17/08/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	946.0000	983.0000	3.911	0	0	0
17/08/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,972.0000	4,044.0000	1.813	0	0	0
17/08/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/08/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	7,825.0000	7,752.0000	(0.933)	0	0	0
17/08/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	2,205.0000	2,274.0000	3.129	0	0	0
17/08/2009	\$ / R	2010/06/14	16.80	Put	Currency Future	8,318.0000	8,245.0000	(0.878)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.35	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	4,171.0000	4,243.0000	1.726	0	0	0
17/08/2009	\$ / R	2010/06/14	16.80	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
17/08/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	73.0000	73.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	4.20	Call	Currency Future	4,320.0000	4,392.0000	1.667	0	0	0
17/08/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/08/2009	\$ / R	2010/06/14	5.35	Call	Currency Future	3,177.0000	3,250.0000	2.298	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,345.0000	6,273.0000	(1.135)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,855.0000	5,782.0000	(1.247)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,784.0000	2,855.0000	2.550	0	0	0
17/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,904.0000	5,831.0000	(1.236)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,773.0000	3,846.0000	1.935	0	0	0
17/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,247.0000	6,175.0000	(1.153)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,874.0000	7,801.0000	(0.927)	0	0	0
17/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	229.0000	234.0000	2.183	0	0	0
17/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,511.0000	2,443.0000	(2.708)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,247.0000	6,175.0000	(1.153)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	42.0000	42.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,219.0000	8,147.0000	(0.876)	0	0	0
17/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
17/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,708.0000	5,635.0000	(1.279)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,121.0000	8,049.0000	(0.887)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,023.0000	7,950.0000	(0.910)	0	0	0
17/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,980.0000	3,052.0000	2.416	0	0	0
17/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	44.0000	44.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
17/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,676.0000	7,603.0000	(0.951)	0	0	0
17/08/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,072.0000	7,999.0000	(0.904)	0	0	0
17/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,926.0000	1,991.0000	3.375	0	0	0
17/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	199.0000	202.0000	1.508	0	0	0
17/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
17/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,830.0000	2,761.0000	(2.438)	0	0	0
17/08/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	4,370.0000	4,442.0000	1.648	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	4,733.0000	4,661.0000	(1.521)	0	0	0
17/08/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,882.0000	2,953.0000	2.464	0	0	0
17/08/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	40.0000	40.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14			Currency Future	13.4194	13.3654	(0.402)	13.4200	13.4200	26,335
17/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	7,932.0000	7,986.0000	0.681	0	0	0
17/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	130.0000	138.0000	6.154	0	0	0
17/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,421.0000	3,366.0000	(1.608)	0	0	0
17/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,131.0000	8,185.0000	0.664	0	0	0
17/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,910.0000	1,963.0000	2.775	0	0	0
17/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	388.0000	349.0000	(10.052)	0	0	0
17/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	489.0000	446.0000	(8.793)	0	0	0
17/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	219.0000	233.0000	6.393	0	0	0
17/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,426.0000	2,372.0000	(2.226)	0	0	0
17/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,682.0000	6,736.0000	0.808	0	0	0
17/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,870.0000	3,816.0000	(1.395)	0	0	0
17/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,497.0000	2,550.0000	2.123	0	0	0
17/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	258.0000	275.0000	6.589	0	0	0
17/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
17/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,445.0000	1,391.0000	(3.737)	0	0	0
17/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0
17/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	260.0000	234.0000	(10.000)	0	0	0
17/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
17/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	638.0000	592.0000	(7.210)	0	0	0
17/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	56.0000	59.0000	5.357	0	0	0
17/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,873.0000	2,819.0000	(1.880)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	340.0000	369.0000	8.529	0	0	0
17/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	140.0000	126.0000	(10.000)	0	0	0
17/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	170.0000	181.0000	6.471	0	0	0
17/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	119.0000	126.0000	5.882	0	0	0
17/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	975.0000	924.0000	(5.231)	0	0	0
17/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,488.0000	3,541.0000	1.519	0	0	0
17/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
17/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,132.0000	6,186.0000	0.881	0	0	0
17/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	711.0000	752.0000	5.767	0	0	0
17/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	3,936.0000	3,989.0000	1.347	0	0	0
17/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,520.0000	3,466.0000	(1.534)	0	0	0
17/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,883.0000	1,829.0000	(2.868)	0	0	0
17/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,008.0000	2,060.0000	2.590	0	0	0
17/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,582.0000	7,636.0000	0.712	0	0	0
17/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
17/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	5,932.0000	5,986.0000	0.910	0	0	0
17/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	119.0000	126.0000	5.882	0	0	0
17/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,525.0000	2,471.0000	(2.139)	0	0	0
17/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,587.0000	3,640.0000	1.478	0	0	0
17/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,135.0000	4,189.0000	1.306	0	0	0
17/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,196.0000	1,244.0000	4.013	0	0	0
17/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	226.0000	204.0000	(9.735)	0	0	0
17/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	670.0000	710.0000	5.970	0	0	0
17/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,482.0000	5,536.0000	0.985	0	0	0
17/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,582.0000	5,636.0000	0.967	0	0	0
17/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	406.0000	438.0000	7.882	0	0	0
17/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	969.0000	1,015.0000	4.747	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.30	Call	Currency Future	3,122.0000	3,068.0000	(1.730)	0	0	0
17/08/2009	£ / R 2009/09/14	15.40	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	£ / R 2009/09/14	17.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/08/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,769.0000	5,715.0000	(0.936)	0	0	0
17/08/2009	£ / R 2009/09/14	9.30	Call	Currency Future	4,120.0000	4,066.0000	(1.311)	0	0	0
17/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,430.0000	1,480.0000	3.497	0	0	0
17/08/2009	£ / R 2009/09/14	12.90	Call	Currency Future	638.0000	592.0000	(7.210)	0	0	0
17/08/2009	£ / R 2009/09/14	9.15	Call	Currency Future	4,269.0000	4,215.0000	(1.265)	0	0	0
17/08/2009	£ / R 2009/09/14	13.20	Put	Currency Future	202.0000	214.0000	5.941	0	0	0
17/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
17/08/2009	£ / R 2009/09/14	16.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	£ / R 2009/09/14	13.55	Put	Currency Future	373.0000	403.0000	8.043	0	0	0
17/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,289.0000	1,338.0000	3.801	0	0	0
17/08/2009	£ / R 2009/09/14	18.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	17.00	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	13.55	Call	Currency Future	242.0000	218.0000	(9.917)	0	0	0
17/08/2009	£ / R 2009/09/14	13.00	Call	Currency Future	562.0000	517.0000	(8.007)	0	0	0
17/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
17/08/2009	£ / R 2009/09/14	12.95	Call	Currency Future	600.0000	554.0000	(7.667)	0	0	0
17/08/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	17.15	Put	Currency Future	3,736.0000	3,790.0000	1.445	0	0	0
17/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	838.0000	882.0000	5.251	0	0	0
17/08/2009	£ / R 2009/09/14	18.15	Put	Currency Future	4,733.0000	4,787.0000	1.141	0	0	0
17/08/2009	£ / R 2009/09/14	19.15	Put	Currency Future	5,732.0000	5,786.0000	0.942	0	0	0
17/08/2009	£ / R 2009/09/14	14.40	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
17/08/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,232.0000	6,286.0000	0.866	0	0	0
17/08/2009	£ / R 2009/09/14	13.00	Put	Currency Future	143.0000	151.0000	5.594	0	0	0
17/08/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,497.0000	2,550.0000	2.123	0	0	0
17/08/2009	£ / R 2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.00	Call	Currency Future	4,419.0000	4,365.0000	(1.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	13.20	Put	Currency Future	202.0000	214.0000	5.941	0	0	0
17/08/2009	£ / R 2009/09/14	13.20	Call	Currency Future	421.0000	380.0000	(9.739)	0	0	0
17/08/2009	£ / R 2009/09/14	16.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	£ / R 2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	16.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	17.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	£ / R 2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,059.0000	1,106.0000	4.438	0	0	0
17/08/2009	£ / R 2009/09/14	10.50	Call	Currency Future	2,923.0000	2,869.0000	(1.847)	0	0	0
17/08/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,239.0000	3,292.0000	1.636	0	0	0
17/08/2009	£ / R 2009/09/14	21.15	Put	Currency Future	7,732.0000	7,786.0000	0.698	0	0	0
17/08/2009	£ / R 2009/09/14	14.15	Put	Currency Future	838.0000	882.0000	5.251	0	0	0
17/08/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,595.0000	2,648.0000	2.042	0	0	0
17/08/2009	£ / R 2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	13.05	Call	Currency Future	525.0000	481.0000	(8.381)	0	0	0
17/08/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,301.0000	1,247.0000	(4.151)	0	0	0
17/08/2009	£ / R 2009/09/14	11.15	Call	Currency Future	2,277.0000	2,223.0000	(2.372)	0	0	0
17/08/2009	£ / R 2009/09/14	10.60	Call	Currency Future	2,823.0000	2,769.0000	(1.913)	0	0	0
17/08/2009	£ / R 2009/09/14	11.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.65	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
17/08/2009	£ / R 2009/09/14	13.65	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
17/08/2009	£ / R 2009/09/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	£ / R 2009/09/14	11.50	Call	Currency Future	1,932.0000	1,878.0000	(2.795)	0	0	0
17/08/2009	£ / R 2009/09/14	12.15	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.15	Call	Currency Future	3,271.0000	3,217.0000	(1.651)	0	0	0
17/08/2009	£ / R 2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,289.0000	1,338.0000	3.801	0	0	0
17/08/2009	£ / R 2009/09/14	13.65	Put	Currency Future	441.0000	474.0000	7.483	0	0	0
17/08/2009	£ / R 2009/09/14	12.70	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
17/08/2009	£ / R 2009/09/14	12.80	Put	Currency Future	99.0000	105.0000	6.061	0	0	0
17/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	£ / R 2009/09/14	11.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	12.65	Call	Currency Future	844.0000	794.0000	(5.924)	0	0	0
17/08/2009	£ / R 2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	11.15	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	19.60	Put	Currency Future	6,182.0000	6,236.0000	0.874	0	0	0
17/08/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,546.0000	2,599.0000	2.082	0	0	0
17/08/2009	£ / R 2009/09/14	12.35	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
17/08/2009	£ / R 2009/09/14	17.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	£ / R 2009/09/14	21.10	Put	Currency Future	7,682.0000	7,736.0000	0.703	0	0	0
17/08/2009	£ / R 2009/09/14	10.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	15.15	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/08/2009	£ / R 2009/09/14	12.70	Call	Currency Future	801.0000	752.0000	(6.117)	0	0	0
17/08/2009	£ / R 2009/09/14	15.40	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	£ / R 2009/09/14	19.50	Put	Currency Future	6,082.0000	6,136.0000	0.888	0	0	0
17/08/2009	£ / R 2009/09/14	13.30	Call	Currency Future	357.0000	319.0000	(10.644)	0	0	0
17/08/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,774.0000	2,720.0000	(1.947)	0	0	0
17/08/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,525.0000	1,576.0000	3.344	0	0	0
17/08/2009	£ / R 2009/09/14	21.60	Put	Currency Future	8,181.0000	8,235.0000	0.660	0	0	0
17/08/2009	£ / R 2009/09/14	11.30	Call	Currency Future	2,129.0000	2,075.0000	(2.536)	0	0	0
17/08/2009	£ / R 2009/09/14	14.15	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
17/08/2009	£ / R 2009/09/14	12.80	Call	Currency Future	718.0000	670.0000	(6.685)	0	0	0
17/08/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,008.0000	2,060.0000	2.590	0	0	0
17/08/2009	£ / R 2009/09/14	11.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	15.15	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/08/2009	£ / R 2009/09/14	11.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,398.0000	2,451.0000	2.210	0	0	0
17/08/2009	£ / R 2009/09/14	17.50	Put	Currency Future	4,085.0000	4,139.0000	1.322	0	0	0
17/08/2009	£ / R 2009/09/14	13.05	Put	Currency Future	156.0000	165.0000	5.769	0	0	0
17/08/2009	£ / R 2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	13.10	Call	Currency Future	489.0000	446.0000	(8.793)	0	0	0
17/08/2009	£ / R 2009/09/14	14.30	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
17/08/2009	£ / R 2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	13.65	Call	Currency Future	211.0000	190.0000	(9.953)	0	0	0
17/08/2009	£ / R 2009/09/14	15.05	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
17/08/2009	£ / R 2009/09/14	9.50	Call	Currency Future	3,920.0000	3,866.0000	(1.378)	0	0	0
17/08/2009	£ / R 2009/09/14	9.10	Call	Currency Future	4,319.0000	4,265.0000	(1.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	170.0000	181.0000	6.471	0	0	0
17/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
17/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,765.0000	1,817.0000	2.946	0	0	0
17/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,327.0000	2,273.0000	(2.321)	0	0	0
17/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,765.0000	1,817.0000	2.946	0	0	0
17/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,081.0000	8,135.0000	0.668	0	0	0
17/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,349.0000	1,295.0000	(4.003)	0	0	0
17/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	82.0000	87.0000	6.098	0	0	0
17/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
17/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,820.0000	3,766.0000	(1.414)	0	0	0
17/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,834.0000	1,780.0000	(2.944)	0	0	0
17/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,321.0000	3,267.0000	(1.626)	0	0	0
17/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	801.0000	752.0000	(6.117)	0	0	0
17/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,620.0000	1,672.0000	3.210	0	0	0
17/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,482.0000	7,536.0000	0.722	0	0	0
17/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,185.0000	4,238.0000	1.266	0	0	0
17/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	441.0000	474.0000	7.483	0	0	0
17/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	299.0000	270.0000	(9.699)	0	0	0
17/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
17/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,982.0000	6,036.0000	0.903	0	0	0
17/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,882.0000	7,936.0000	0.685	0	0	0
17/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,242.0000	1,291.0000	3.945	0	0	0
17/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	421.0000	380.0000	(9.739)	0	0	0
17/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
17/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	185.0000	197.0000	6.486	0	0	0
17/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,862.0000	1,914.0000	2.793	0	0	0
17/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,319.0000	5,265.0000	(1.015)	0	0	0
17/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	258.0000	275.0000	6.589	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,668.0000	1,720.0000	3.118	0	0	0
17/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,300.0000	2,353.0000	2.304	0	0	0
17/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	455.0000	412.0000	(9.451)	0	0	0
17/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	279.0000	252.0000	(9.677)	0	0	0
17/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,477.0000	1,528.0000	3.453	0	0	0
17/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,022.0000	2,968.0000	(1.787)	0	0	0
17/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,154.0000	2,206.0000	2.414	0	0	0
17/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,202.0000	2,255.0000	2.407	0	0	0
17/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,682.0000	5,736.0000	0.950	0	0	0
17/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
17/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
17/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	552.0000	589.0000	6.703	0	0	0
17/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,694.0000	2,747.0000	1.967	0	0	0
17/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,910.0000	1,963.0000	2.775	0	0	0
17/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,183.0000	5,237.0000	1.042	0	0	0
17/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,519.0000	4,465.0000	(1.195)	0	0	0
17/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
17/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0
17/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,525.0000	1,576.0000	3.344	0	0	0
17/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	309.0000	336.0000	8.738	0	0	0
17/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,716.0000	1,768.0000	3.030	0	0	0
17/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	887.0000	837.0000	(5.637)	0	0	0
17/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	171.0000	154.0000	(9.942)	0	0	0
17/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,159.0000	1,106.0000	(4.573)	0	0	0
17/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,251.0000	2,304.0000	2.355	0	0	0
17/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	760.0000	711.0000	(6.447)	0	0	0
17/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,668.0000	1,720.0000	3.118	0	0	0
17/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,785.0000	1,731.0000	(3.025)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,448.0000	2,500.0000	2.124	0	0	0
17/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,105.0000	2,157.0000	2.470	0	0	0
17/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	90.0000	96.0000	6.667	0	0	0
17/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
17/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,770.0000	3,716.0000	(1.432)	0	0	0
17/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,019.0000	5,965.0000	(0.897)	0	0	0
17/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	1,112.0000	1,059.0000	(4.766)	0	0	0
17/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
17/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	678.0000	631.0000	(6.932)	0	0	0
17/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,382.0000	1,433.0000	3.690	0	0	0
17/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,687.0000	3,740.0000	1.437	0	0	0
17/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,196.0000	1,244.0000	4.013	0	0	0
17/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,541.0000	1,488.0000	(3.439)	0	0	0
17/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,886.0000	3,939.0000	1.364	0	0	0
17/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
17/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,154.0000	2,206.0000	2.414	0	0	0
17/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
17/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
17/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,349.0000	2,402.0000	2.256	0	0	0
17/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	109.0000	115.0000	5.505	0	0	0
17/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,398.0000	2,451.0000	2.210	0	0	0
17/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
17/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
17/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	514.0000	550.0000	7.004	0	0	0
17/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,484.0000	4,538.0000	1.204	0	0	0
17/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,645.0000	2,698.0000	2.004	0	0	0
17/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,059.0000	1,106.0000	4.438	0	0	0
17/08/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,477.0000	1,528.0000	3.453	0	0	0
17/08/2009	£ / R 2009/09/14	13.85	Call	Currency Future	160.0000	144.0000	(10.000)	0	0	0
17/08/2009	£ / R 2009/09/14	11.90	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,892.0000	2,945.0000	1.833	0	0	0
17/08/2009	£ / R 2009/09/14	13.70	Call	Currency Future	196.0000	177.0000	(9.694)	0	0	0
17/08/2009	£ / R 2009/09/14	15.70	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/08/2009	£ / R 2009/09/14	14.40	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
17/08/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,716.0000	1,768.0000	3.030	0	0	0
17/08/2009	£ / R 2009/09/14	11.65	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	£ / R 2009/09/14	13.85	Put	Currency Future	590.0000	629.0000	6.610	0	0	0
17/08/2009	£ / R 2009/09/14	17.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	15.45	Put	Currency Future	2,056.0000	2,109.0000	2.578	0	0	0
17/08/2009	£ / R 2009/09/14	15.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	£ / R 2009/09/14	13.40	Put	Currency Future	279.0000	305.0000	9.319	0	0	0
17/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	630.0000	669.0000	6.190	0	0	0
17/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
17/08/2009	£ / R 2009/09/14	16.40	Put	Currency Future	2,991.0000	3,044.0000	1.772	0	0	0
17/08/2009	£ / R 2009/09/14	19.30	Put	Currency Future	5,882.0000	5,936.0000	0.918	0	0	0
17/08/2009	£ / R 2009/09/14	16.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	£ / R 2009/09/14	9.35	Call	Currency Future	4,070.0000	4,016.0000	(1.327)	0	0	0
17/08/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,959.0000	2,012.0000	2.705	0	0	0
17/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
17/08/2009	£ / R 2009/09/14	9.95	Call	Currency Future	3,470.0000	3,416.0000	(1.556)	0	0	0
17/08/2009	£ / R 2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	15.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/08/2009	£ / R 2009/09/14	13.30	Put	Currency Future	238.0000	253.0000	6.303	0	0	0
17/08/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,104.0000	1,152.0000	4.348	0	0	0
17/08/2009	£ / R 2009/09/14	14.75	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
17/08/2009	£ / R 2009/09/14	14.10	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
17/08/2009	£ / R 2009/09/14	13.75	Call	Currency Future	183.0000	165.0000	(9.836)	0	0	0
17/08/2009	£ / R 2009/09/14	14.50	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
17/08/2009	£ / R 2009/09/14	17.65	Put	Currency Future	4,235.0000	4,288.0000	1.251	0	0	0
17/08/2009	£ / R 2009/09/14	10.45	Call	Currency Future	2,973.0000	2,919.0000	(1.816)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,014.0000	1,060.0000	4.536	0	0	0
17/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	590.0000	629.0000	6.610	0	0	0
17/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	753.0000	795.0000	5.578	0	0	0
17/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	299.0000	270.0000	(9.699)	0	0	0
17/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,959.0000	2,012.0000	2.705	0	0	0
17/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
17/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	279.0000	305.0000	9.319	0	0	0
17/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	149.0000	135.0000	(9.396)	0	0	0
17/08/2009	£ / R	2009/09/14	11.45	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	969.0000	1,015.0000	4.747	0	0	0
17/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,150.0000	1,198.0000	4.174	0	0	0
17/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
17/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	160.0000	144.0000	(10.000)	0	0	0
17/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,231.0000	8,285.0000	0.656	0	0	0
17/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,202.0000	2,255.0000	2.407	0	0	0
17/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,242.0000	1,291.0000	3.945	0	0	0
17/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	795.0000	838.0000	5.409	0	0	0
17/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,035.0000	4,089.0000	1.338	0	0	0
17/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	881.0000	926.0000	5.108	0	0	0
17/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
17/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,970.0000	3,916.0000	(1.360)	0	0	0
17/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	931.0000	880.0000	(5.478)	0	0	0
17/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	552.0000	589.0000	6.703	0	0	0
17/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,982.0000	8,036.0000	0.677	0	0	0
17/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
17/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	171.0000	154.0000	(9.942)	0	0	0
17/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	109.0000	115.0000	5.505	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	11.40	Call	Currency Future	2,031.0000	1,976.0000	(2.708)	0	0	0
17/08/2009	£ / R 2009/09/14	12.45	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
17/08/2009	£ / R 2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	12.85	Call	Currency Future	678.0000	631.0000	(6.932)	0	0	0
17/08/2009	£ / R 2009/09/14	13.70	Put	Currency Future	477.0000	512.0000	7.338	0	0	0
17/08/2009	£ / R 2009/09/14	13.90	Put	Currency Future	630.0000	669.0000	6.190	0	0	0
17/08/2009	£ / R 2009/09/14	9.40	Call	Currency Future	4,020.0000	3,966.0000	(1.343)	0	0	0
17/08/2009	£ / R 2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	19.45	Put	Currency Future	6,032.0000	6,086.0000	0.895	0	0	0
17/08/2009	£ / R 2009/09/14	12.45	Call	Currency Future	1,020.0000	969.0000	(5.000)	0	0	0
17/08/2009	£ / R 2009/09/14	13.60	Call	Currency Future	226.0000	204.0000	(9.735)	0	0	0
17/08/2009	£ / R 2009/09/14	14.25	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
17/08/2009	£ / R 2009/09/14	11.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.10	Put	Currency Future	795.0000	838.0000	5.409	0	0	0
17/08/2009	£ / R 2009/09/14	13.90	Call	Currency Future	149.0000	135.0000	(9.396)	0	0	0
17/08/2009	£ / R 2009/09/14	12.40	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
17/08/2009	£ / R 2009/09/14	14.35	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
17/08/2009	£ / R 2009/09/14	14.25	Put	Currency Future	925.0000	970.0000	4.865	0	0	0
17/08/2009	£ / R 2009/09/14	12.40	Call	Currency Future	1,065.0000	1,014.0000	(4.789)	0	0	0
17/08/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,014.0000	1,060.0000	4.536	0	0	0
17/08/2009	£ / R 2009/09/14	14.20	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
17/08/2009	£ / R 2009/09/14	17.40	Put	Currency Future	3,986.0000	4,039.0000	1.330	0	0	0
17/08/2009	£ / R 2009/09/14	14.05	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
17/08/2009	£ / R 2009/09/14	11.35	Call	Currency Future	2,080.0000	2,026.0000	(2.596)	0	0	0
17/08/2009	£ / R 2009/09/14	17.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	£ / R 2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.05	Put	Currency Future	753.0000	795.0000	5.578	0	0	0
17/08/2009	£ / R 2009/09/14	10.35	Call	Currency Future	3,072.0000	3,018.0000	(1.758)	0	0	0
17/08/2009	£ / R 2009/09/14	11.45	Call	Currency Future	1,981.0000	1,927.0000	(2.726)	0	0	0
17/08/2009	£ / R 2009/09/14	14.95	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
17/08/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,572.0000	1,624.0000	3.308	0	0	0
17/08/2009	£ / R 2009/09/14	15.60	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/08/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,335.0000	1,385.0000	3.745	0	0	0
17/08/2009	£ / R 2009/09/14	13.60	Put	Currency Future	406.0000	438.0000	7.882	0	0	0
17/08/2009	£ / R 2009/09/14	14.80	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/08/2009	£ / R 2009/09/14	16.80	Call	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	14.70	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
17/08/2009	£ / R 2009/09/14	16.80	Put	Currency Future	3,388.0000	3,441.0000	1.564	0	0	0
17/08/2009	£ / R 2009/09/14	13.15	Put	Currency Future	185.0000	197.0000	6.486	0	0	0
17/08/2009	£ / R 2009/09/14	14.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
17/08/2009	£ / R 2009/09/14	13.15	Call	Currency Future	455.0000	412.0000	(9.451)	0	0	0
17/08/2009	£ / R 2009/09/14	15.20	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
17/08/2009	£ / R 2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,430.0000	1,480.0000	3.497	0	0	0
17/08/2009	£ / R 2009/09/14	18.80	Put	Currency Future	5,382.0000	5,436.0000	1.003	0	0	0
17/08/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,813.0000	1,865.0000	2.868	0	0	0
17/08/2009	£ / R 2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	8.75	Call	Currency Future	4,669.0000	4,615.0000	(1.157)	0	0	0
17/08/2009	£ / R 2009/09/14	11.80	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.20	Call	Currency Future	4,219.0000	4,165.0000	(1.280)	0	0	0
17/08/2009	£ / R 2009/09/14	20.80	Put	Currency Future	7,382.0000	7,436.0000	0.732	0	0	0
17/08/2009	£ / R 2009/09/14	18.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	11.80	Call	Currency Future	1,639.0000	1,585.0000	(3.295)	0	0	0
17/08/2009	£ / R 2009/09/14	18.75	Put	Currency Future	5,332.0000	5,386.0000	1.013	0	0	0
17/08/2009	£ / R 2009/09/14	10.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	16.75	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	£ / R 2009/09/14	10.80	Call	Currency Future	2,625.0000	2,570.0000	(2.095)	0	0	0
17/08/2009	£ / R 2009/09/14	11.75	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	21.45	Put	Currency Future	8,031.0000	8,085.0000	0.672	0	0	0
17/08/2009	£ / R 2009/09/14	11.75	Call	Currency Future	1,687.0000	1,633.0000	(3.201)	0	0	0
17/08/2009	£ / R 2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	8.80	Call	Currency Future	4,619.0000	4,565.0000	(1.169)	0	0	0
17/08/2009	£ / R 2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	20.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	9.80	Call	Currency Future	3,620.0000	3,566.0000	(1.492)	0	0	0
17/08/2009	£ / R 2009/09/14	9.75	Call	Currency Future	3,670.0000	3,616.0000	(1.471)	0	0	0
17/08/2009	£ / R 2009/09/14	10.20	Call	Currency Future	3,221.0000	3,167.0000	(1.676)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/09/14	10.75	Call	Currency Future	2,674.0000	2,620.0000	(2.019)	0	0	0
17/08/2009	£ / R 2009/09/14	9.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	20.75	Put	Currency Future	7,332.0000	7,386.0000	0.736	0	0	0
17/08/2009	£ / R 2009/09/14	11.95	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	16.75	Put	Currency Future	3,338.0000	3,392.0000	1.618	0	0	0
17/08/2009	£ / R 2009/09/14	11.95	Call	Currency Future	1,493.0000	1,439.0000	(3.617)	0	0	0
17/08/2009	£ / R 2009/09/14	16.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	£ / R 2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	17.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	£ / R 2009/09/14	12.20	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
17/08/2009	£ / R 2009/09/14	17.05	Put	Currency Future	3,637.0000	3,690.0000	1.457	0	0	0
17/08/2009	£ / R 2009/09/14	17.20	Put	Currency Future	3,786.0000	3,840.0000	1.426	0	0	0
17/08/2009	£ / R 2009/09/14	19.05	Put	Currency Future	5,632.0000	5,686.0000	0.959	0	0	0
17/08/2009	£ / R 2009/09/14	16.95	Put	Currency Future	3,537.0000	3,591.0000	1.527	0	0	0
17/08/2009	£ / R 2009/09/14	9.05	Call	Currency Future	4,369.0000	4,315.0000	(1.236)	0	0	0
17/08/2009	£ / R 2009/09/14	21.05	Put	Currency Future	7,632.0000	7,686.0000	0.708	0	0	0
17/08/2009	£ / R 2009/09/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	17.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	19.20	Put	Currency Future	5,782.0000	5,836.0000	0.934	0	0	0
17/08/2009	£ / R 2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	12.05	Call	Currency Future	1,397.0000	1,343.0000	(3.865)	0	0	0
17/08/2009	£ / R 2009/09/14	21.20	Put	Currency Future	7,782.0000	7,836.0000	0.694	0	0	0
17/08/2009	£ / R 2009/09/14	12.05	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
17/08/2009	£ / R 2009/09/14	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	10.05	Call	Currency Future	3,371.0000	3,317.0000	(1.602)	0	0	0
17/08/2009	£ / R 2009/09/14	11.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	11.05	Call	Currency Future	2,376.0000	2,322.0000	(2.273)	0	0	0
17/08/2009	£ / R 2009/09/14	8.95	Call	Currency Future	4,469.0000	4,415.0000	(1.208)	0	0	0
17/08/2009	£ / R 2009/09/14	20.95	Put	Currency Future	7,532.0000	7,586.0000	0.717	0	0	0
17/08/2009	£ / R 2009/09/14	12.20	Call	Currency Future	1,253.0000	1,200.0000	(4.230)	0	0	0
17/08/2009	£ / R 2009/09/14	18.95	Put	Currency Future	5,532.0000	5,586.0000	0.976	0	0	0
17/08/2009	£ / R 2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/09/14	11.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	£ / R 2009/09/14	11.20	Call	Currency Future	2,228.0000	2,174.0000	(2.424)	0	0	0
17/08/2009	£ / R 2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,476.0000	2,421.0000	(2.221)	0	0	0
17/08/2009	£ / R	2009/12/14			Currency Future	13.6391	13.5848	(0.398)	13.6500	13.6500	14,954
17/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,149.0000	4,096.0000	(1.277)	0	0	0
17/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	621.0000	601.0000	(3.221)	0	0	0
17/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,280.0000	3,331.0000	1.555	0	0	0
17/08/2009	£ / R	2009/12/14	21.35	Put	Currency Future	7,724.0000	7,778.0000	0.699	0	0	0
17/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	1,961.0000	2,011.0000	2.550	0	0	0
17/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,317.0000	2,364.0000	2.028	0	0	0
17/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,466.0000	1,419.0000	(3.206)	0	0	0
17/08/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	582.0000	616.0000	5.842	0	0	0
17/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	4,247.0000	4,194.0000	(1.248)	0	0	0
17/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,679.0000	6,733.0000	0.809	0	0	0
17/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,346.0000	4,292.0000	(1.243)	0	0	0
17/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	300.0000	324.0000	8.000	0	0	0
17/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	703.0000	742.0000	5.548	0	0	0
17/08/2009	£ / R	2009/12/14	10.55	Call	Currency Future	3,118.0000	3,064.0000	(1.732)	0	0	0
17/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,741.0000	4,795.0000	1.139	0	0	0
17/08/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
17/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,362.0000	3,308.0000	(1.606)	0	0	0
17/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,281.0000	6,335.0000	0.860	0	0	0
17/08/2009	£ / R	2009/12/14	10.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	508.0000	493.0000	(2.953)	0	0	0
17/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	4,100.0000	4,047.0000	(1.293)	0	0	0
17/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	560.0000	544.0000	(2.857)	0	0	0
17/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
17/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
17/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
17/08/2009	£ / R	2009/12/14	12.30	Put	Currency Future	127.0000	134.0000	5.512	0	0	0
17/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,544.0000	4,490.0000	(1.188)	0	0	0
17/08/2009	£ / R	2009/12/14	10.55	Put	Currency Future	28.0000	29.0000	3.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	21.75	Put	Currency Future	8,122.0000	8,176.0000	0.665	0	0	0
17/08/2009	£ / R 2009/12/14	13.30	Put	Currency Future	428.0000	456.0000	6.542	0	0	0
17/08/2009	£ / R 2009/12/14	18.35	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	21.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	11.40	Call	Currency Future	2,291.0000	2,237.0000	(2.357)	0	0	0
17/08/2009	£ / R 2009/12/14	15.80	Call	Currency Future	156.0000	149.0000	(4.487)	0	0	0
17/08/2009	£ / R 2009/12/14	15.30	Call	Currency Future	212.0000	207.0000	(2.358)	0	0	0
17/08/2009	£ / R 2009/12/14	17.90	Put	Currency Future	4,295.0000	4,349.0000	1.257	0	0	0
17/08/2009	£ / R 2009/12/14	10.60	Call	Currency Future	3,069.0000	3,015.0000	(1.760)	0	0	0
17/08/2009	£ / R 2009/12/14	21.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	£ / R 2009/12/14	15.35	Put	Currency Future	1,917.0000	1,967.0000	2.608	0	0	0
17/08/2009	£ / R 2009/12/14	19.35	Put	Currency Future	5,735.0000	5,789.0000	0.942	0	0	0
17/08/2009	£ / R 2009/12/14	12.20	Put	Currency Future	114.0000	120.0000	5.263	0	0	0
17/08/2009	£ / R 2009/12/14	15.40	Call	Currency Future	201.0000	196.0000	(2.488)	0	0	0
17/08/2009	£ / R 2009/12/14	20.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	£ / R 2009/12/14	21.30	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.90	Put	Currency Future	2,405.0000	2,453.0000	1.996	0	0	0
17/08/2009	£ / R 2009/12/14	9.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	13.00	Call	Currency Future	940.0000	909.0000	(3.298)	0	0	0
17/08/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,423.0000	1,376.0000	(3.303)	0	0	0
17/08/2009	£ / R 2009/12/14	19.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.40	Call	Currency Future	1,381.0000	1,334.0000	(3.403)	0	0	0
17/08/2009	£ / R 2009/12/14	18.80	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	19.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	11.90	Call	Currency Future	1,821.0000	1,771.0000	(2.746)	0	0	0
17/08/2009	£ / R 2009/12/14	13.75	Put	Currency Future	671.0000	709.0000	5.663	0	0	0
17/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	879.0000	850.0000	(3.299)	0	0	0
17/08/2009	£ / R 2009/12/14	12.35	Put	Currency Future	134.0000	141.0000	5.224	0	0	0
17/08/2009	£ / R 2009/12/14	17.35	Put	Currency Future	3,758.0000	3,810.0000	1.384	0	0	0
17/08/2009	£ / R 2009/12/14	11.40	Put	Currency Future	52.0000	52.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,187.0000	5,242.0000	1.060	0	0	0
17/08/2009	£ / R 2009/12/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/08/2009	£ / R 2009/12/14	11.90	Put	Currency Future	82.0000	86.0000	4.878	0	0	0
17/08/2009	£ / R 2009/12/14	19.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	735.0000	775.0000	5.442	0	0	0
17/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	340.0000	365.0000	7.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	9.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/08/2009	£ / R 2009/12/14	10.35	Call	Currency Future	3,313.0000	3,259.0000	(1.630)	0	0	0
17/08/2009	£ / R 2009/12/14	10.40	Call	Currency Future	3,264.0000	3,210.0000	(1.654)	0	0	0
17/08/2009	£ / R 2009/12/14	17.30	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/08/2009	£ / R 2009/12/14	21.30	Put	Currency Future	7,674.0000	7,728.0000	0.704	0	0	0
17/08/2009	£ / R 2009/12/14	9.90	Call	Currency Future	3,755.0000	3,701.0000	(1.438)	0	0	0
17/08/2009	£ / R 2009/12/14	18.10	Put	Currency Future	4,493.0000	4,547.0000	1.202	0	0	0
17/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	525.0000	509.0000	(3.048)	0	0	0
17/08/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,297.0000	4,243.0000	(1.257)	0	0	0
17/08/2009	£ / R 2009/12/14	10.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.40	Put	Currency Future	142.0000	149.0000	4.930	0	0	0
17/08/2009	£ / R 2009/12/14	12.80	Put	Currency Future	230.0000	251.0000	9.130	0	0	0
17/08/2009	£ / R 2009/12/14	19.30	Put	Currency Future	5,685.0000	5,739.0000	0.950	0	0	0
17/08/2009	£ / R 2009/12/14	15.90	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
17/08/2009	£ / R 2009/12/14	12.10	Put	Currency Future	102.0000	108.0000	5.882	0	0	0
17/08/2009	£ / R 2009/12/14	13.80	Call	Currency Future	542.0000	526.0000	(2.952)	0	0	0
17/08/2009	£ / R 2009/12/14	11.55	Call	Currency Future	2,146.0000	2,093.0000	(2.470)	0	0	0
17/08/2009	£ / R 2009/12/14	13.15	Put	Currency Future	361.0000	387.0000	7.202	0	0	0
17/08/2009	£ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	11.35	Call	Currency Future	2,339.0000	2,285.0000	(2.309)	0	0	0
17/08/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,710.0000	3,761.0000	1.375	0	0	0
17/08/2009	£ / R 2009/12/14	15.30	Put	Currency Future	1,873.0000	1,922.0000	2.616	0	0	0
17/08/2009	£ / R 2009/12/14	9.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	16.60	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
17/08/2009	£ / R 2009/12/14	11.55	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
17/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	850.0000	822.0000	(3.294)	0	0	0
17/08/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,789.0000	5,735.0000	(0.933)	0	0	0
17/08/2009	£ / R 2009/12/14	11.35	Put	Currency Future	50.0000	50.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	10.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	10.90	Put	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	7.60	Call	Currency Future	6,039.0000	5,985.0000	(0.894)	0	0	0
17/08/2009	£ / R 2009/12/14	12.55	Put	Currency Future	166.0000	175.0000	5.422	0	0	0
17/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	716.0000	691.0000	(3.492)	0	0	0
17/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	640.0000	677.0000	5.781	0	0	0
17/08/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,232.0000	6,286.0000	0.866	0	0	0
17/08/2009	£ / R 2009/12/14	17.35	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/12/14	10.90	Call	Currency Future	2,776.0000	2,722.0000	(1.945)	0	0	0
17/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,045.0000	3,095.0000	1.642	0	0	0
17/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	477.0000	506.0000	6.080	0	0	0
17/08/2009	£ / R	2009/12/14	15.35	Call	Currency Future	206.0000	201.0000	(2.427)	0	0	0
17/08/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,445.0000	4,391.0000	(1.215)	0	0	0
17/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,245.0000	4,299.0000	1.272	0	0	0
17/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,271.0000	8,325.0000	0.653	0	0	0
17/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	560.0000	544.0000	(2.857)	0	0	0
17/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,574.0000	7,628.0000	0.713	0	0	0
17/08/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	77.0000	82.0000	6.494	0	0	0
17/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,984.0000	6,038.0000	0.902	0	0	0
17/08/2009	£ / R	2009/12/14	21.55	Put	Currency Future	7,923.0000	7,977.0000	0.682	0	0	0
17/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,132.0000	6,186.0000	0.881	0	0	0
17/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,460.0000	3,406.0000	(1.561)	0	0	0
17/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	150.0000	143.0000	(4.667)	0	0	0
17/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,641.0000	1,593.0000	(2.925)	0	0	0
17/08/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,585.0000	5,640.0000	0.985	0	0	0
17/08/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,825.0000	2,770.0000	(1.947)	0	0	0
17/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,553.0000	1,505.0000	(3.091)	0	0	0
17/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,361.0000	2,409.0000	2.033	0	0	0
17/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	502.0000	532.0000	5.976	0	0	0
17/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	502.0000	532.0000	5.976	0	0	0
17/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,003.0000	971.0000	(3.190)	0	0	0
17/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
17/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	691.0000	667.0000	(3.473)	0	0	0
17/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	97.0000	102.0000	5.155	0	0	0
17/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,255.0000	1,210.0000	(3.586)	0	0	0
17/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	767.0000	741.0000	(3.390)	0	0	0
17/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,866.0000	1,816.0000	(2.680)	0	0	0
17/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	691.0000	667.0000	(3.473)	0	0	0
17/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,147.0000	4,201.0000	1.302	0	0	0
17/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	822.0000	794.0000	(3.406)	0	0	0
17/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,656.0000	1,705.0000	2.959	0	0	0
17/08/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,484.0000	2,430.0000	(2.174)	0	0	0
17/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
17/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,686.0000	1,637.0000	(2.906)	0	0	0
17/08/2009	£ / R	2009/12/14	21.70	Put	Currency Future	8,072.0000	8,126.0000	0.669	0	0	0
17/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,221.0000	8,275.0000	0.657	0	0	0
17/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
17/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	579.0000	562.0000	(2.936)	0	0	0
17/08/2009	£ / R	2009/12/14	21.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	5,934.0000	5,988.0000	0.910	0	0	0
17/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	671.0000	709.0000	5.663	0	0	0
17/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	41.0000	41.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,614.0000	3,665.0000	1.411	0	0	0
17/08/2009	£ / R	2009/12/14	19.70	Put	Currency Future	6,083.0000	6,137.0000	0.888	0	0	0
17/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
17/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,095.0000	2,145.0000	2.387	0	0	0
17/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	361.0000	387.0000	7.202	0	0	0
17/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
17/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,475.0000	7,529.0000	0.722	0	0	0
17/08/2009	£ / R	2009/12/14	19.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	3,951.0000	4,003.0000	1.316	0	0	0
17/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,593.0000	4,539.0000	(1.176)	0	0	0
17/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	528.0000	559.0000	5.871	0	0	0
17/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,806.0000	3,858.0000	1.366	0	0	0
17/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	168.0000	161.0000	(4.167)	0	0	0
17/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	158.0000	166.0000	5.063	0	0	0
17/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
17/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	667.0000	643.0000	(3.598)	0	0	0
17/08/2009	£ / R 2009/12/14	9.60	Call	Currency Future	4,051.0000	3,997.0000	(1.333)	0	0	0
17/08/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,387.0000	2,333.0000	(2.262)	0	0	0
17/08/2009	£ / R 2009/12/14	15.50	Call	Currency Future	190.0000	185.0000	(2.632)	0	0	0
17/08/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,140.0000	2,189.0000	2.290	0	0	0
17/08/2009	£ / R 2009/12/14	13.15	Call	Currency Future	850.0000	822.0000	(3.294)	0	0	0
17/08/2009	£ / R 2009/12/14	10.05	Call	Currency Future	3,608.0000	3,554.0000	(1.497)	0	0	0
17/08/2009	£ / R 2009/12/14	10.85	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
17/08/2009	£ / R 2009/12/14	19.40	Put	Currency Future	5,784.0000	5,839.0000	0.951	0	0	0
17/08/2009	£ / R 2009/12/14	15.70	Put	Currency Future	2,229.0000	2,276.0000	2.109	0	0	0
17/08/2009	£ / R 2009/12/14	9.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,051.0000	2,100.0000	2.389	0	0	0
17/08/2009	£ / R 2009/12/14	9.55	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
17/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	383.0000	409.0000	6.789	0	0	0
17/08/2009	£ / R 2009/12/14	19.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	11.05	Call	Currency Future	2,630.0000	2,576.0000	(2.053)	0	0	0
17/08/2009	£ / R 2009/12/14	17.70	Put	Currency Future	4,097.0000	4,151.0000	1.318	0	0	0
17/08/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,069.0000	1,035.0000	(3.181)	0	0	0
17/08/2009	£ / R 2009/12/14	17.05	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
17/08/2009	£ / R 2009/12/14	21.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	£ / R 2009/12/14	21.60	Put	Currency Future	7,973.0000	8,027.0000	0.677	0	0	0
17/08/2009	£ / R 2009/12/14	17.70	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	21.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	£ / R 2009/12/14	11.50	Put	Currency Future	55.0000	56.0000	1.818	0	0	0
17/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,786.0000	1,835.0000	2.744	0	0	0
17/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	525.0000	509.0000	(3.048)	0	0	0
17/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	599.0000	581.0000	(3.005)	0	0	0
17/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	264.0000	286.0000	8.333	0	0	0
17/08/2009	£ / R 2009/12/14	12.25	Call	Currency Future	1,510.0000	1,462.0000	(3.179)	0	0	0
17/08/2009	£ / R 2009/12/14	19.10	Put	Currency Future	5,486.0000	5,540.0000	0.984	0	0	0
17/08/2009	£ / R 2009/12/14	19.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/08/2009	£ / R 2009/12/14	9.85	Call	Currency Future	3,805.0000	3,751.0000	(1.419)	0	0	0
17/08/2009	£ / R 2009/12/14	11.50	Call	Currency Future	2,194.0000	2,141.0000	(2.416)	0	0	0
17/08/2009	£ / R 2009/12/14	15.60	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
17/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	610.0000	646.0000	5.902	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/12/14	19.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
17/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	909.0000	879.0000	(3.300)	0	0	0
17/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	741.0000	716.0000	(3.374)	0	0	0
17/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	2,436.0000	2,382.0000	(2.217)	0	0	0
17/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,518.0000	3,569.0000	1.450	0	0	0
17/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,166.0000	3,113.0000	(1.674)	0	0	0
17/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	508.0000	493.0000	(2.953)	0	0	0
17/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	735.0000	775.0000	5.442	0	0	0
17/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	477.0000	506.0000	6.080	0	0	0
17/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,470.0000	3,521.0000	1.470	0	0	0
17/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,635.0000	5,689.0000	0.958	0	0	0
17/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
17/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	768.0000	808.0000	5.208	0	0	0
17/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,958.0000	1,908.0000	(2.554)	0	0	0
17/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	716.0000	691.0000	(3.492)	0	0	0
17/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,425.0000	7,479.0000	0.727	0	0	0
17/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
17/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,558.0000	3,504.0000	(1.518)	0	0	0
17/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	313.0000	305.0000	(2.556)	0	0	0
17/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	579.0000	562.0000	(2.936)	0	0	0
17/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	3,662.0000	3,713.0000	1.393	0	0	0
17/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,244.0000	1,290.0000	3.698	0	0	0
17/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,903.0000	3,955.0000	1.332	0	0	0
17/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	323.0000	315.0000	(2.477)	0	0	0
17/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,922.0000	2,868.0000	(1.848)	0	0	0
17/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
17/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	333.0000	325.0000	(2.402)	0	0	0
17/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,297.0000	1,251.0000	(3.547)	0	0	0
17/08/2009	£ / R	2009/12/14	14.20	Put	Currency Future	978.0000	1,021.0000	4.397	0	0	0
17/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
17/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	69.0000	73.0000	5.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	17.25	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
17/08/2009	£ / R 2009/12/14	11.10	Put	Currency Future	42.0000	42.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	19.50	Put	Currency Future	5,884.0000	5,938.0000	0.918	0	0	0
17/08/2009	£ / R 2009/12/14	14.20	Call	Currency Future	417.0000	405.0000	(2.878)	0	0	0
17/08/2009	£ / R 2009/12/14	9.75	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	640.0000	677.0000	5.781	0	0	0
17/08/2009	£ / R 2009/12/14	12.25	Put	Currency Future	121.0000	127.0000	4.959	0	0	0
17/08/2009	£ / R 2009/12/14	17.10	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
17/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	431.0000	419.0000	(2.784)	0	0	0
17/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,284.0000	1,330.0000	3.583	0	0	0
17/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	768.0000	808.0000	5.208	0	0	0
17/08/2009	£ / R 2009/12/14	15.75	Put	Currency Future	2,273.0000	2,320.0000	2.068	0	0	0
17/08/2009	£ / R 2009/12/14	12.95	Put	Currency Future	282.0000	305.0000	8.156	0	0	0
17/08/2009	£ / R 2009/12/14	15.25	Call	Currency Future	219.0000	213.0000	(2.740)	0	0	0
17/08/2009	£ / R 2009/12/14	11.10	Call	Currency Future	2,581.0000	2,527.0000	(2.092)	0	0	0
17/08/2009	£ / R 2009/12/14	15.20	Call	Currency Future	225.0000	219.0000	(2.667)	0	0	0
17/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	333.0000	325.0000	(2.402)	0	0	0
17/08/2009	£ / R 2009/12/14	9.75	Call	Currency Future	3,903.0000	3,849.0000	(1.384)	0	0	0
17/08/2009	£ / R 2009/12/14	15.25	Put	Currency Future	1,829.0000	1,878.0000	2.679	0	0	0
17/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	942.0000	984.0000	4.459	0	0	0
17/08/2009	£ / R 2009/12/14	19.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	14.10	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
17/08/2009	£ / R 2009/12/14	14.15	Put	Currency Future	942.0000	984.0000	4.459	0	0	0
17/08/2009	£ / R 2009/12/14	15.75	Call	Currency Future	162.0000	155.0000	(4.321)	0	0	0
17/08/2009	£ / R 2009/12/14	21.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,324.0000	1,370.0000	3.474	0	0	0
17/08/2009	£ / R 2009/12/14	14.10	Put	Currency Future	906.0000	948.0000	4.636	0	0	0
17/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,244.0000	1,290.0000	3.698	0	0	0
17/08/2009	£ / R 2009/12/14	13.25	Call	Currency Future	794.0000	767.0000	(3.401)	0	0	0
17/08/2009	£ / R 2009/12/14	13.50	Put	Currency Future	528.0000	559.0000	5.871	0	0	0
17/08/2009	£ / R 2009/12/14	19.05	Put	Currency Future	5,436.0000	5,490.0000	0.993	0	0	0
17/08/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,572.0000	1,619.0000	2.990	0	0	0
17/08/2009	£ / R 2009/12/14	13.35	Put	Currency Future	452.0000	481.0000	6.416	0	0	0
17/08/2009	£ / R 2009/12/14	17.20	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
17/08/2009	£ / R 2009/12/14	9.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
17/08/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,854.0000	3,800.0000	(1.401)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
17/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,699.0000	1,748.0000	2.884	0	0	0
17/08/2009	£ / R 2009/12/14	14.95	Call	Currency Future	261.0000	254.0000	(2.682)	0	0	0
17/08/2009	£ / R 2009/12/14	21.80	Put	Currency Future	8,171.0000	8,225.0000	0.661	0	0	0
17/08/2009	£ / R 2009/12/14	13.65	Call	Currency Future	599.0000	581.0000	(3.005)	0	0	0
17/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	582.0000	616.0000	5.842	0	0	0
17/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	7,773.0000	7,828.0000	0.708	0	0	0
17/08/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,614.0000	1,662.0000	2.974	0	0	0
17/08/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,090.0000	1,133.0000	3.945	0	0	0
17/08/2009	£ / R 2009/12/14	13.20	Call	Currency Future	822.0000	794.0000	(3.406)	0	0	0
17/08/2009	£ / R 2009/12/14	10.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	871.0000	912.0000	4.707	0	0	0
17/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,340.0000	5,286.0000	(1.011)	0	0	0
17/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	7,873.0000	7,927.0000	0.686	0	0	0
17/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,182.0000	6,236.0000	0.874	0	0	0
17/08/2009	£ / R 2009/12/14	13.20	Put	Currency Future	383.0000	409.0000	6.789	0	0	0
17/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	460.0000	447.0000	(2.826)	0	0	0
17/08/2009	£ / R 2009/12/14	11.70	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
17/08/2009	£ / R 2009/12/14	12.90	Put	Currency Future	264.0000	286.0000	8.333	0	0	0
17/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.10	Call	Currency Future	238.0000	233.0000	(2.101)	0	0	0
17/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	802.0000	842.0000	4.988	0	0	0
17/08/2009	£ / R 2009/12/14	13.10	Put	Currency Future	340.0000	365.0000	7.353	0	0	0
17/08/2009	£ / R 2009/12/14	21.25	Put	Currency Future	7,624.0000	7,678.0000	0.708	0	0	0
17/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	269.0000	262.0000	(2.602)	0	0	0
17/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
17/08/2009	£ / R 2009/12/14	11.70	Call	Currency Future	2,004.0000	1,954.0000	(2.495)	0	0	0
17/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	735.0000	775.0000	5.442	0	0	0
17/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	879.0000	850.0000	(3.299)	0	0	0
17/08/2009	£ / R 2009/12/14	13.50	Call	Currency Future	667.0000	643.0000	(3.598)	0	0	0
17/08/2009	£ / R 2009/12/14	13.65	Put	Currency Future	610.0000	646.0000	5.902	0	0	0
17/08/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,530.0000	1,577.0000	3.072	0	0	0
17/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	621.0000	601.0000	(3.221)	0	0	0
17/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	2,098.0000	2,046.0000	(2.479)	0	0	0
17/08/2009	£ / R 2009/12/14	9.70	Call	Currency Future	3,953.0000	3,899.0000	(1.366)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,742.0000	1,791.0000	2.813	0	0	0
17/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,284.0000	1,330.0000	3.583	0	0	0
17/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	431.0000	419.0000	(2.784)	0	0	0
17/08/2009	£ / R 2009/12/14	13.60	Put	Currency Future	582.0000	616.0000	5.842	0	0	0
17/08/2009	£ / R 2009/12/14	17.60	Put	Currency Future	3,999.0000	4,052.0000	1.325	0	0	0
17/08/2009	£ / R 2009/12/14	10.70	Call	Currency Future	2,971.0000	2,917.0000	(1.818)	0	0	0
17/08/2009	£ / R 2009/12/14	14.85	Call	Currency Future	277.0000	270.0000	(2.527)	0	0	0
17/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	460.0000	447.0000	(2.826)	0	0	0
17/08/2009	£ / R 2009/12/14	12.90	Call	Currency Future	1,003.0000	971.0000	(3.190)	0	0	0
17/08/2009	£ / R 2009/12/14	14.75	Call	Currency Future	294.0000	287.0000	(2.381)	0	0	0
17/08/2009	£ / R 2009/12/14	13.60	Call	Currency Future	621.0000	601.0000	(3.221)	0	0	0
17/08/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,488.0000	1,535.0000	3.159	0	0	0
17/08/2009	£ / R 2009/12/14	17.60	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
17/08/2009	£ / R 2009/12/14	12.70	Call	Currency Future	1,138.0000	1,103.0000	(3.076)	0	0	0
17/08/2009	£ / R 2009/12/14	14.50	Call	Currency Future	344.0000	335.0000	(2.616)	0	0	0
17/08/2009	£ / R 2009/12/14	10.70	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.70	Put	Currency Future	199.0000	218.0000	9.548	0	0	0
17/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
17/08/2009	£ / R 2009/12/14	21.60	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	£ / R 2009/12/14	12.60	Call	Currency Future	1,214.0000	1,173.0000	(3.377)	0	0	0
17/08/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,405.0000	1,452.0000	3.345	0	0	0
17/08/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,205.0000	1,250.0000	3.734	0	0	0
17/08/2009	£ / R 2009/12/14	12.60	Put	Currency Future	175.0000	189.0000	8.000	0	0	0
17/08/2009	£ / R 2009/12/14	14.60	Call	Currency Future	323.0000	315.0000	(2.477)	0	0	0
17/08/2009	£ / R 2009/12/14	10.25	Call	Currency Future	3,411.0000	3,357.0000	(1.583)	0	0	0
17/08/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,365.0000	1,411.0000	3.370	0	0	0
17/08/2009	£ / R 2009/12/14	14.40	Call	Currency Future	367.0000	357.0000	(2.725)	0	0	0
17/08/2009	£ / R 2009/12/14	9.25	Call	Currency Future	4,395.0000	4,342.0000	(1.206)	0	0	0
17/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,052.0000	1,095.0000	4.087	0	0	0
17/08/2009	£ / R 2009/12/14	14.70	Call	Currency Future	304.0000	296.0000	(2.632)	0	0	0
17/08/2009	£ / R 2009/12/14	14.45	Call	Currency Future	355.0000	346.0000	(2.535)	0	0	0
17/08/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,446.0000	1,493.0000	3.250	0	0	0
17/08/2009	£ / R 2009/12/14	21.15	Put	Currency Future	7,524.0000	7,578.0000	0.718	0	0	0
17/08/2009	£ / R 2009/12/14	14.05	Put	Currency Future	871.0000	912.0000	4.707	0	0	0
17/08/2009	£ / R 2009/12/14	15.00	Call	Currency Future	253.0000	247.0000	(2.372)	0	0	0
17/08/2009	£ / R 2009/12/14	14.25	Call	Currency Future	404.0000	393.0000	(2.723)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	286.0000	278.0000	(2.797)	0	0	0
17/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
17/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	525.0000	509.0000	(3.048)	0	0	0
17/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,015.0000	1,058.0000	4.236	0	0	0
17/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,535.0000	5,590.0000	0.994	0	0	0
17/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	475.0000	462.0000	(2.737)	0	0	0
17/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	906.0000	948.0000	4.636	0	0	0
17/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	379.0000	368.0000	(2.902)	0	0	0
17/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,090.0000	1,133.0000	3.945	0	0	0
17/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	445.0000	433.0000	(2.697)	0	0	0
17/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	379.0000	368.0000	(2.902)	0	0	0
17/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	491.0000	477.0000	(2.851)	0	0	0
17/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,166.0000	1,211.0000	3.859	0	0	0
17/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	836.0000	877.0000	4.904	0	0	0
17/08/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
17/08/2009	£ / R	2009/12/14	14.30	Call	Currency Future	391.0000	380.0000	(2.813)	0	0	0
17/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,656.0000	1,705.0000	2.959	0	0	0
17/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	906.0000	948.0000	4.636	0	0	0
17/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	741.0000	716.0000	(3.374)	0	0	0
17/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	452.0000	481.0000	6.416	0	0	0
17/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	247.0000	268.0000	8.502	0	0	0
17/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,530.0000	1,577.0000	3.072	0	0	0
17/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	405.0000	432.0000	6.667	0	0	0
17/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	246.0000	239.0000	(2.846)	0	0	0
17/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,128.0000	1,172.0000	3.901	0	0	0
17/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
17/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,873.0000	2,819.0000	(1.880)	0	0	0
17/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,036.0000	1,003.0000	(3.185)	0	0	0
17/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	367.0000	357.0000	(2.725)	0	0	0
17/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,509.0000	3,455.0000	(1.539)	0	0	0
17/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,103.0000	1,069.0000	(3.083)	0	0	0
17/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	313.0000	305.0000	(2.556)	0	0	0
17/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	19.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.65	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
17/08/2009	£ / R 2009/12/14	12.75	Put	Currency Future	214.0000	234.0000	9.346	0	0	0
17/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,324.0000	1,370.0000	3.474	0	0	0
17/08/2009	£ / R 2009/12/14	9.15	Call	Currency Future	4,494.0000	4,440.0000	(1.202)	0	0	0
17/08/2009	£ / R 2009/12/14	10.80	Put	Currency Future	34.0000	34.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.65	Put	Currency Future	185.0000	203.0000	9.730	0	0	0
17/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	269.0000	262.0000	(2.602)	0	0	0
17/08/2009	£ / R 2009/12/14	10.15	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
17/08/2009	£ / R 2009/12/14	17.80	Put	Currency Future	4,196.0000	4,250.0000	1.287	0	0	0
17/08/2009	£ / R 2009/12/14	9.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,128.0000	1,172.0000	3.901	0	0	0
17/08/2009	£ / R 2009/12/14	17.15	Put	Currency Future	3,566.0000	3,617.0000	1.430	0	0	0
17/08/2009	£ / R 2009/12/14	17.80	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.65	Put	Currency Future	2,186.0000	2,232.0000	2.104	0	0	0
17/08/2009	£ / R 2009/12/14	11.15	Call	Currency Future	2,533.0000	2,479.0000	(2.132)	0	0	0
17/08/2009	£ / R 2009/12/14	11.80	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
17/08/2009	£ / R 2009/12/14	13.95	Call	Currency Future	491.0000	477.0000	(2.851)	0	0	0
17/08/2009	£ / R 2009/12/14	19.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.15	Call	Currency Future	1,597.0000	1,549.0000	(3.006)	0	0	0
17/08/2009	£ / R 2009/12/14	11.80	Call	Currency Future	1,912.0000	1,862.0000	(2.615)	0	0	0
17/08/2009	£ / R 2009/12/14	17.65	Put	Currency Future	4,048.0000	4,102.0000	1.334	0	0	0
17/08/2009	£ / R 2009/12/14	12.65	Call	Currency Future	1,174.0000	1,138.0000	(3.066)	0	0	0
17/08/2009	£ / R 2009/12/14	13.95	Put	Currency Future	802.0000	842.0000	4.988	0	0	0
17/08/2009	£ / R 2009/12/14	11.65	Put	Currency Future	62.0000	65.0000	4.839	0	0	0
17/08/2009	£ / R 2009/12/14	13.55	Call	Currency Future	643.0000	621.0000	(3.421)	0	0	0
17/08/2009	£ / R 2009/12/14	11.65	Call	Currency Future	2,051.0000	2,000.0000	(2.487)	0	0	0
17/08/2009	£ / R 2009/12/14	13.55	Put	Currency Future	554.0000	586.0000	5.776	0	0	0
17/08/2009	£ / R 2009/12/14	10.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	12.95	Call	Currency Future	971.0000	939.0000	(3.296)	0	0	0
17/08/2009	£ / R 2009/12/14	21.65	Put	Currency Future	8,023.0000	8,076.0000	0.661	0	0	0
17/08/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,742.0000	1,791.0000	2.813	0	0	0
17/08/2009	£ / R 2009/12/14	21.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	£ / R 2009/12/14	21.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
17/08/2009	£ / R 2009/12/14	17.65	Call	Currency Future	37.0000	37.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2009/12/14	21.00	Put	Currency Future	7,375.0000	7,429.0000	0.732	0	0	0
17/08/2009	£ / R 2009/12/14	12.15	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
17/08/2009	£ / R 2009/12/14	19.65	Put	Currency Future	6,033.0000	6,087.0000	0.895	0	0	0
17/08/2009	£ / R 2009/12/14	11.15	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/08/2009	£ / R 2009/12/14	9.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	10.65	Call	Currency Future	3,020.0000	2,966.0000	(1.788)	0	0	0
17/08/2009	£ / R 2009/12/14	9.65	Call	Currency Future	4,002.0000	3,948.0000	(1.349)	0	0	0
17/08/2009	£ / R 2009/12/14	21.45	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	19.00	Put	Currency Future	5,386.0000	5,441.0000	1.021	0	0	0
17/08/2009	£ / R 2009/12/14	11.00	Put	Currency Future	39.0000	39.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	11.00	Call	Currency Future	2,678.0000	2,624.0000	(2.016)	0	0	0
17/08/2009	£ / R 2009/12/14	10.00	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	10.00	Call	Currency Future	3,657.0000	3,603.0000	(1.477)	0	0	0
17/08/2009	£ / R 2009/12/14	12.00	Call	Currency Future	1,731.0000	1,681.0000	(2.889)	0	0	0
17/08/2009	£ / R 2009/12/14	17.00	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
17/08/2009	£ / R 2009/12/14	21.45	Put	Currency Future	7,823.0000	7,877.0000	0.690	0	0	0
17/08/2009	£ / R 2009/12/14	12.00	Put	Currency Future	92.0000	97.0000	5.435	0	0	0
17/08/2009	£ / R 2009/12/14	19.00	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	17.00	Put	Currency Future	3,422.0000	3,474.0000	1.520	0	0	0
17/08/2009	£ / R 2009/12/14	9.00	Call	Currency Future	4,643.0000	4,589.0000	(1.163)	0	0	0
17/08/2009	£ / R 2009/12/14	9.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	15.45	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
17/08/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,006.0000	2,056.0000	2.493	0	0	0
17/08/2009	£ / R 2009/12/14	12.45	Put	Currency Future	150.0000	157.0000	4.667	0	0	0
17/08/2009	£ / R 2009/12/14	17.45	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
17/08/2009	£ / R 2009/12/14	19.45	Call	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	£ / R 2009/12/14	19.45	Put	Currency Future	5,834.0000	5,889.0000	0.943	0	0	0
17/08/2009	£ / R 2009/12/14	17.45	Put	Currency Future	3,854.0000	3,906.0000	1.349	0	0	0
17/08/2009	£ / R 2009/12/14	12.45	Call	Currency Future	1,339.0000	1,292.0000	(3.510)	0	0	0
17/08/2009	£ / R 2009/12/14	11.45	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	£ / R 2009/12/14	11.45	Call	Currency Future	2,242.0000	2,189.0000	(2.364)	0	0	0
17/08/2009	£ / R 2009/12/14	9.45	Call	Currency Future	4,198.0000	4,145.0000	(1.263)	0	0	0
17/08/2009	£ / R 2009/12/14	10.45	Call	Currency Future	3,215.0000	3,161.0000	(1.680)	0	0	0
17/08/2009	£ / R 2009/12/14	10.45	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
17/08/2009	£ / R 2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
17/08/2009	£ / R 2009/12/14	14.00	Call	Currency Future	475.0000	462.0000	(2.737)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	836.0000	877.0000	4.904	0	0	0
17/08/2009	£ / R	2010/03/15			Currency Future	13.8540	13.7982	(0.403)	0.0000	0.0000	62
17/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	473.0000	506.0000	6.977	0	0	0
17/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	217.0000	236.0000	8.756	0	0	0
17/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,645.0000	3,590.0000	(1.509)	0	0	0
17/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,594.0000	2,647.0000	2.043	0	0	0
17/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,485.0000	2,434.0000	(2.052)	0	0	0
17/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,776.0000	1,737.0000	(2.196)	0	0	0
17/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
17/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	298.0000	295.0000	(1.007)	0	0	0
17/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,123.0000	8,178.0000	0.677	0	0	0
17/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,621.0000	1,585.0000	(2.221)	0	0	0
17/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
17/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,633.0000	3,687.0000	1.486	0	0	0
17/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,127.0000	1,104.0000	(2.041)	0	0	0
17/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	543.0000	578.0000	6.446	0	0	0
17/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
17/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,676.0000	2,624.0000	(1.943)	0	0	0
17/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	875.0000	919.0000	5.029	0	0	0
17/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	399.0000	395.0000	(1.003)	0	0	0
17/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	726.0000	767.0000	5.647	0	0	0
17/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
17/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,979.0000	1,938.0000	(2.072)	0	0	0
17/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	1,047.0000	1,027.0000	(1.910)	0	0	0
17/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
17/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	172.0000	189.0000	9.884	0	0	0
17/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,725.0000	2,779.0000	1.982	0	0	0
17/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	125.0000	140.0000	12.000	0	0	0
17/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	176.0000	175.0000	(0.568)	0	0	0
17/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,431.0000	7,487.0000	0.754	0	0	0
17/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,205.0000	6,260.0000	0.886	0	0	0
17/08/2009	£ / R	2010/03/15	13.95	Call	Currency Future	779.0000	767.0000	(1.540)	0	0	0
17/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,671.0000	5,726.0000	0.970	0	0	0
17/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	1,829.0000	1,881.0000	2.843	0	0	0
17/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	59.0000	59.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	903.0000	886.0000	(1.883)	0	0	0
17/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
17/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,917.0000	2,863.0000	(1.851)	0	0	0
17/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	699.0000	738.0000	5.579	0	0	0
17/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,772.0000	3,827.0000	1.458	0	0	0
17/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	880.0000	865.0000	(1.705)	0	0	0
17/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,477.0000	5,533.0000	1.022	0	0	0
17/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
17/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	60.0000	60.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,995.0000	2,047.0000	2.607	0	0	0
17/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	433.0000	429.0000	(0.924)	0	0	0
17/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
17/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,821.0000	2,767.0000	(1.914)	0	0	0
17/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,172.0000	8,228.0000	0.685	0	0	0
17/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,450.0000	3,395.0000	(1.594)	0	0	0
17/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	81.0000	81.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	10.10	Put	Currency Future	38.0000	38.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	17.25	Call	Currency Future	190.0000	189.0000	(0.526)	0	0	0
17/08/2009	£ / R	2010/03/15	15.30	Call	Currency Future	424.0000	420.0000	(0.943)	0	0	0
17/08/2009	£ / R	2010/03/15	18.10	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
17/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
17/08/2009	£ / R	2010/03/15	16.05	Call	Currency Future	311.0000	308.0000	(0.965)	0	0	0
17/08/2009	£ / R	2010/03/15	9.45	Call	Currency Future	4,422.0000	4,368.0000	(1.221)	0	0	0
17/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	755.0000	795.0000	5.298	0	0	0
17/08/2009	£ / R	2010/03/15	9.25	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
17/08/2009	£ / R	2010/03/15	19.55	Call	Currency Future	71.0000	71.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	16.10	Put	Currency Future	2,550.0000	2,603.0000	2.078	0	0	0
17/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,889.0000	3,834.0000	(1.414)	0	0	0
17/08/2009	£ / R	2010/03/15	21.60	Put	Currency Future	7,777.0000	7,833.0000	0.720	0	0	0
17/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	939.0000	984.0000	4.792	0	0	0
17/08/2009	£ / R	2010/03/15	19.80	Call	Currency Future	64.0000	64.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	19.95	Put	Currency Future	6,156.0000	6,212.0000	0.910	0	0	0
17/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	949.0000	931.0000	(1.897)	0	0	0
17/08/2009	£ / R	2010/03/15	17.25	Put	Currency Future	3,586.0000	3,641.0000	1.534	0	0	0

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17/08/2009	£ / R	2010/03/15	19.55	Put	Currency Future	5,767.0000	5,823.0000	0.971	0	0	0
17/08/2009	£ / R	2010/03/15	18.10	Put	Currency Future	4,382.0000	4,436.0000	1.232	0	0	0
17/08/2009	£ / R	2010/03/15	18.00	Put	Currency Future	4,288.0000	4,343.0000	1.283	0	0	0
17/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	743.0000	732.0000	(1.480)	0	0	0
17/08/2009	£ / R	2010/03/15	9.25	Call	Currency Future	4,617.0000	4,562.0000	(1.191)	0	0	0
17/08/2009	£ / R	2010/03/15	20.10	Put	Currency Future	6,303.0000	6,358.0000	0.873	0	0	0
17/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	1,242.0000	1,216.0000	(2.093)	0	0	0
17/08/2009	£ / R	2010/03/15	21.75	Put	Currency Future	7,925.0000	7,981.0000	0.707	0	0	0
17/08/2009	£ / R	2010/03/15	19.80	Put	Currency Future	6,010.0000	6,066.0000	0.932	0	0	0
17/08/2009	£ / R	2010/03/15	21.95	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	£ / R	2010/03/15	21.55	Put	Currency Future	7,727.0000	7,783.0000	0.725	0	0	0
17/08/2009	£ / R	2010/03/15	20.10	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
17/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	388.0000	418.0000	7.732	0	0	0
17/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,320.0000	8,376.0000	0.673	0	0	0
17/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	7,975.0000	8,030.0000	0.690	0	0	0
17/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	645.0000	683.0000	5.891	0	0	0
17/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,792.0000	3,736.0000	(1.477)	0	0	0
17/08/2009	£ / R	2010/03/15	16.00	Call	Currency Future	318.0000	315.0000	(0.943)	0	0	0
17/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
17/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,962.0000	6,017.0000	0.923	0	0	0
17/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	29.0000	29.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	304.0000	302.0000	(0.658)	0	0	0
17/08/2009	£ / R	2010/03/15	16.00	Put	Currency Future	2,464.0000	2,517.0000	2.151	0	0	0
17/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,816.0000	5,871.0000	0.946	0	0	0
17/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	451.0000	483.0000	7.095	0	0	0
17/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,568.0000	4,514.0000	(1.182)	0	0	0
17/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,183.0000	1,159.0000	(2.029)	0	0	0
17/08/2009	£ / R	2010/03/15	18.00	Call	Currency Future	142.0000	141.0000	(0.704)	0	0	0
17/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,351.0000	6,407.0000	0.882	0	0	0
17/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
17/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,429.0000	4,483.0000	1.219	0	0	0
17/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	817.0000	804.0000	(1.591)	0	0	0
17/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	709.0000	699.0000	(1.410)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	429.0000	461.0000	7.459	0	0	0
17/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
17/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	813.0000	856.0000	5.289	0	0	0
17/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,397.0000	1,446.0000	3.508	0	0	0
17/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
17/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	67.0000	69.0000	2.985	0	0	0
17/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	551.0000	544.0000	(1.270)	0	0	11,630
17/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,870.0000	1,922.0000	2.781	0	0	0
17/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	143.0000	158.0000	10.490	0	0	0
17/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	1,155.0000	1,131.0000	(2.078)	0	0	0
17/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	838.0000	823.0000	(1.790)	0	0	0
17/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	496.0000	530.0000	6.855	0	0	0
17/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,897.0000	1,856.0000	(2.161)	0	0	0
17/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	55.0000	55.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	31.0000	31.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,856.0000	1,816.0000	(2.155)	0	0	0
17/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	618.0000	656.0000	6.149	0	0	0
17/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,629.0000	7,685.0000	0.734	0	0	0
17/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	859.0000	844.0000	(1.746)	0	0	0
17/08/2009	£ / R	2010/03/15	21.90	Put	Currency Future	8,073.0000	8,129.0000	0.694	0	0	0
17/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	65.0000	67.0000	3.077	0	0	0
17/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,038.0000	3,092.0000	1.777	0	0	0
17/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
17/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	152.0000	168.0000	10.526	0	0	0
17/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,869.0000	2,815.0000	(1.882)	0	0	0
17/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	164.0000	163.0000	(0.610)	0	0	0
17/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	972.0000	954.0000	(1.852)	0	0	0
17/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,073.0000	1,052.0000	(1.957)	0	0	0
17/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,228.0000	4,174.0000	(1.277)	0	0	0
17/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	27.0000	27.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,743.0000	3,688.0000	(1.469)	0	0	0
17/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,960.0000	4,015.0000	1.389	0	0	0
17/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,108.0000	6,163.0000	0.900	0	0	0
17/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	68.0000	71.0000	4.412	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/03/15	14.15	Put	Currency Future	1,005.0000	1,051.0000	4.577	0	0	0
17/08/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,359.0000	1,408.0000	3.606	0	0	0
17/08/2009	£ / R 2010/03/15	12.90	Call	Currency Future	1,303.0000	1,275.0000	(2.149)	0	0	11,630
17/08/2009	£ / R 2010/03/15	19.90	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
17/08/2009	£ / R 2010/03/15	11.15	Call	Currency Future	2,772.0000	2,719.0000	(1.912)	0	0	0
17/08/2009	£ / R 2010/03/15	9.65	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
17/08/2009	£ / R 2010/03/15	12.90	Put	Currency Future	349.0000	377.0000	8.023	0	0	0
17/08/2009	£ / R 2010/03/15	10.30	Call	Currency Future	3,596.0000	3,541.0000	(1.529)	0	0	0
17/08/2009	£ / R 2010/03/15	10.15	Put	Currency Future	39.0000	39.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	10.65	Put	Currency Future	52.0000	52.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	13.40	Call	Currency Future	1,022.0000	1,002.0000	(1.957)	0	0	0
17/08/2009	£ / R 2010/03/15	15.65	Put	Currency Future	2,163.0000	2,216.0000	2.450	0	0	0
17/08/2009	£ / R 2010/03/15	13.40	Put	Currency Future	568.0000	604.0000	6.338	0	0	0
17/08/2009	£ / R 2010/03/15	11.30	Call	Currency Future	2,629.0000	2,576.0000	(2.016)	0	0	0
17/08/2009	£ / R 2010/03/15	19.30	Put	Currency Future	5,526.0000	5,581.0000	0.995	0	0	0
17/08/2009	£ / R 2010/03/15	22.10	Call	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	16.65	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
17/08/2009	£ / R 2010/03/15	14.30	Call	Currency Future	661.0000	652.0000	(1.362)	0	0	0
17/08/2009	£ / R 2010/03/15	18.05	Call	Currency Future	139.0000	138.0000	(0.719)	0	0	0
17/08/2009	£ / R 2010/03/15	9.15	Call	Currency Future	4,715.0000	4,660.0000	(1.166)	0	0	0
17/08/2009	£ / R 2010/03/15	14.65	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
17/08/2009	£ / R 2010/03/15	13.60	Call	Currency Future	925.0000	908.0000	(1.838)	0	0	0
17/08/2009	£ / R 2010/03/15	14.30	Put	Currency Future	1,107.0000	1,154.0000	4.246	0	0	0
17/08/2009	£ / R 2010/03/15	18.05	Put	Currency Future	4,335.0000	4,390.0000	1.269	0	0	0
17/08/2009	£ / R 2010/03/15	12.65	Put	Currency Future	269.0000	292.0000	8.550	0	0	0
17/08/2009	£ / R 2010/03/15	13.25	Call	Currency Future	1,100.0000	1,078.0000	(2.000)	0	0	0
17/08/2009	£ / R 2010/03/15	13.30	Put	Currency Future	519.0000	554.0000	6.744	0	0	0
17/08/2009	£ / R 2010/03/15	10.30	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
17/08/2009	£ / R 2010/03/15	16.05	Put	Currency Future	2,507.0000	2,560.0000	2.114	0	0	0
17/08/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,473.0000	1,440.0000	(2.240)	0	0	0
17/08/2009	£ / R 2010/03/15	13.60	Put	Currency Future	671.0000	710.0000	5.812	0	0	0
17/08/2009	£ / R 2010/03/15	12.30	Put	Currency Future	182.0000	200.0000	9.890	0	0	0
17/08/2009	£ / R 2010/03/15	19.85	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
17/08/2009	£ / R 2010/03/15	20.05	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
17/08/2009	£ / R 2010/03/15	13.80	Put	Currency Future	784.0000	825.0000	5.230	0	0	0
17/08/2009	£ / R 2010/03/15	10.65	Call	Currency Future	3,256.0000	3,200.0000	(1.720)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/03/15	12.30	Call	Currency Future	1,736.0000	1,698.0000	(2.189)	0	0	0
17/08/2009	£ / R 2010/03/15	21.30	Call	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	22.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	14.10	Call	Currency Future	726.0000	715.0000	(1.515)	0	0	0
17/08/2009	£ / R 2010/03/15	11.65	Call	Currency Future	2,295.0000	2,246.0000	(2.135)	0	0	0
17/08/2009	£ / R 2010/03/15	14.00	Put	Currency Future	907.0000	951.0000	4.851	0	0	0
17/08/2009	£ / R 2010/03/15	11.30	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
17/08/2009	£ / R 2010/03/15	21.85	Put	Currency Future	8,024.0000	8,080.0000	0.698	0	0	0
17/08/2009	£ / R 2010/03/15	22.05	Put	Currency Future	8,221.0000	8,277.0000	0.681	0	0	0
17/08/2009	£ / R 2010/03/15	9.15	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
17/08/2009	£ / R 2010/03/15	11.65	Put	Currency Future	91.0000	98.0000	7.692	0	0	0
17/08/2009	£ / R 2010/03/15	13.90	Call	Currency Future	798.0000	785.0000	(1.629)	0	0	0
17/08/2009	£ / R 2010/03/15	9.55	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
17/08/2009	£ / R 2010/03/15	21.30	Put	Currency Future	7,481.0000	7,537.0000	0.749	0	0	0
17/08/2009	£ / R 2010/03/15	21.85	Call	Currency Future	28.0000	28.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	20.05	Put	Currency Future	6,254.0000	6,309.0000	0.879	0	0	0
17/08/2009	£ / R 2010/03/15	14.10	Put	Currency Future	972.0000	1,017.0000	4.630	0	0	0
17/08/2009	£ / R 2010/03/15	15.65	Call	Currency Future	367.0000	364.0000	(0.817)	0	0	0
17/08/2009	£ / R 2010/03/15	13.90	Put	Currency Future	844.0000	887.0000	5.095	0	0	0
17/08/2009	£ / R 2010/03/15	21.50	Call	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	19.85	Put	Currency Future	6,059.0000	6,114.0000	0.908	0	0	0
17/08/2009	£ / R 2010/03/15	11.55	Call	Currency Future	2,390.0000	2,340.0000	(2.092)	0	0	0
17/08/2009	£ / R 2010/03/15	13.45	Put	Currency Future	593.0000	629.0000	6.071	0	0	0
17/08/2009	£ / R 2010/03/15	21.50	Put	Currency Future	7,678.0000	7,734.0000	0.729	0	0	0
17/08/2009	£ / R 2010/03/15	13.05	Put	Currency Future	408.0000	439.0000	7.598	0	0	0
17/08/2009	£ / R 2010/03/15	14.75	Call	Currency Future	538.0000	532.0000	(1.115)	0	0	0
17/08/2009	£ / R 2010/03/15	14.00	Call	Currency Future	761.0000	749.0000	(1.577)	0	0	0
17/08/2009	£ / R 2010/03/15	12.05	Put	Currency Future	134.0000	149.0000	11.194	0	0	0
17/08/2009	£ / R 2010/03/15	9.90	Call	Currency Future	3,987.0000	3,932.0000	(1.379)	0	0	0
17/08/2009	£ / R 2010/03/15	16.75	Put	Currency Future	3,128.0000	3,182.0000	1.726	0	0	0
17/08/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,148.0000	4,203.0000	1.326	0	0	0
17/08/2009	£ / R 2010/03/15	19.50	Put	Currency Future	5,719.0000	5,774.0000	0.962	0	0	0
17/08/2009	£ / R 2010/03/15	12.20	Put	Currency Future	162.0000	178.0000	9.877	0	0	0
17/08/2009	£ / R 2010/03/15	17.75	Call	Currency Future	158.0000	157.0000	(0.633)	0	0	0
17/08/2009	£ / R 2010/03/15	12.85	Call	Currency Future	1,334.0000	1,306.0000	(2.099)	0	0	0
17/08/2009	£ / R 2010/03/15	13.45	Call	Currency Future	997.0000	978.0000	(1.906)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	40.0000	40.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,054.0000	4,109.0000	1.357	0	0	0
17/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,219.0000	3,273.0000	1.678	0	0	0
17/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	73.0000	72.0000	(1.370)	0	0	0
17/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	443.0000	438.0000	(1.129)	0	0	0
17/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,212.0000	1,187.0000	(2.063)	0	0	0
17/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,014.0000	2,959.0000	(1.825)	0	0	0
17/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,866.0000	3,921.0000	1.423	0	0	0
17/08/2009	£ / R	2010/03/15	15.95	Call	Currency Future	325.0000	322.0000	(0.923)	0	0	0
17/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,724.0000	2,671.0000	(1.946)	0	0	0
17/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,325.0000	4,271.0000	(1.249)	0	0	0
17/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,816.0000	1,776.0000	(2.203)	0	0	0
17/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,841.0000	3,785.0000	(1.458)	0	0	0
17/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,694.0000	3,639.0000	(1.489)	0	0	0
17/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,938.0000	1,897.0000	(2.116)	0	0	0
17/08/2009	£ / R	2010/03/15	10.55	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,270.0000	8,326.0000	0.677	0	0	0
17/08/2009	£ / R	2010/03/15	11.20	Put	Currency Future	70.0000	73.0000	4.286	0	0	0
17/08/2009	£ / R	2010/03/15	9.20	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
17/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
17/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,499.0000	3,444.0000	(1.572)	0	0	0
17/08/2009	£ / R	2010/03/15	21.35	Put	Currency Future	7,530.0000	7,586.0000	0.744	0	0	0
17/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
17/08/2009	£ / R	2010/03/15	21.35	Call	Currency Future	34.0000	34.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,533.0000	2,481.0000	(2.053)	0	0	0
17/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	726.0000	767.0000	5.647	0	0	0
17/08/2009	£ / R	2010/03/15	9.20	Call	Currency Future	4,666.0000	4,611.0000	(1.179)	0	0	0
17/08/2009	£ / R	2010/03/15	17.70	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
17/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	79.0000	83.0000	5.063	0	0	0
17/08/2009	£ / R	2010/03/15	19.35	Put	Currency Future	5,574.0000	5,629.0000	0.987	0	0	0
17/08/2009	£ / R	2010/03/15	9.40	Call	Currency Future	4,471.0000	4,416.0000	(1.230)	0	0	0
17/08/2009	£ / R	2010/03/15	14.80	Call	Currency Future	527.0000	521.0000	(1.139)	0	0	0
17/08/2009	£ / R	2010/03/15	12.40	Put	Currency Future	205.0000	224.0000	9.268	0	0	0
17/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	170.0000	169.0000	(0.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,368.0000	1,337.0000	(2.266)	0	0	0
17/08/2009	£ / R	2010/03/15	12.40	Call	Currency Future	1,659.0000	1,622.0000	(2.230)	0	0	0
17/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	232.0000	230.0000	(0.862)	0	0	0
17/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,473.0000	1,522.0000	3.327	0	0	0
17/08/2009	£ / R	2010/03/15	15.40	Call	Currency Future	407.0000	403.0000	(0.983)	0	0	0
17/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	252.0000	250.0000	(0.794)	0	0	0
17/08/2009	£ / R	2010/03/15	10.35	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,292.0000	2,345.0000	2.312	0	0	0
17/08/2009	£ / R	2010/03/15	21.65	Put	Currency Future	7,826.0000	7,882.0000	0.716	0	0	0
17/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,948.0000	3,002.0000	1.832	0	0	0
17/08/2009	£ / R	2010/03/15	17.20	Call	Currency Future	194.0000	193.0000	(0.515)	0	0	0
17/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	346.0000	344.0000	(0.578)	0	0	0
17/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,079.0000	2,131.0000	2.501	0	0	0
17/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	83.0000	83.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	100.0000	108.0000	8.000	0	0	0
17/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,353.0000	3,298.0000	(1.640)	0	0	0
17/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,249.0000	2,302.0000	2.357	0	0	0
17/08/2009	£ / R	2010/03/15	10.90	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
17/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	415.0000	412.0000	(0.723)	0	0	0
17/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,154.0000	2,106.0000	(2.228)	0	0	0
17/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,434.0000	1,484.0000	3.487	0	0	0
17/08/2009	£ / R	2010/03/15	11.90	Call	Currency Future	2,064.0000	2,021.0000	(2.083)	0	0	0
17/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	193.0000	212.0000	9.845	0	0	0
17/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
17/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,403.0000	1,371.0000	(2.281)	0	0	0
17/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,697.0000	1,660.0000	(2.180)	0	0	0
17/08/2009	£ / R	2010/03/15	14.95	Put	Currency Future	1,589.0000	1,639.0000	3.147	0	0	0
17/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	97.0000	104.0000	7.216	0	0	0
17/08/2009	£ / R	2010/03/15	14.90	Call	Currency Future	504.0000	498.0000	(1.190)	0	0	0
17/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
17/08/2009	£ / R	2010/03/15	14.95	Call	Currency Future	493.0000	488.0000	(1.014)	0	0	0
17/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,201.0000	2,152.0000	(2.226)	0	0	0
17/08/2009	£ / R	2010/03/15	16.90	Call	Currency Future	218.0000	217.0000	(0.459)	0	0	0
17/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,581.0000	2,529.0000	(2.015)	0	0	0
17/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,084.0000	4,030.0000	(1.322)	0	0	0
17/08/2009	£ / R	2010/03/15	21.65	Call	Currency Future	30.0000	30.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/03/15	12.95	Put	Currency Future	368.0000	397.0000	7.880	0	0	0
17/08/2009	£ / R 2010/03/15	10.75	Put	Currency Future	55.0000	55.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,264.0000	3,319.0000	1.685	0	0	0
17/08/2009	£ / R 2010/03/15	15.35	Put	Currency Future	1,911.0000	1,963.0000	2.721	0	0	0
17/08/2009	£ / R 2010/03/15	9.80	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
17/08/2009	£ / R 2010/03/15	19.65	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	15.95	Put	Currency Future	2,421.0000	2,474.0000	2.189	0	0	0
17/08/2009	£ / R 2010/03/15	10.75	Call	Currency Future	3,159.0000	3,103.0000	(1.773)	0	0	0
17/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,378.0000	2,431.0000	2.229	0	0	0
17/08/2009	£ / R 2010/03/15	17.35	Call	Currency Future	183.0000	182.0000	(0.546)	0	0	0
17/08/2009	£ / R 2010/03/15	10.80	Call	Currency Future	3,110.0000	3,055.0000	(1.768)	0	0	0
17/08/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,310.0000	3,364.0000	1.631	0	0	0
17/08/2009	£ / R 2010/03/15	15.75	Call	Currency Future	353.0000	350.0000	(0.850)	0	0	0
17/08/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,550.0000	1,600.0000	3.226	0	0	0
17/08/2009	£ / R 2010/03/15	17.35	Put	Currency Future	3,679.0000	3,734.0000	1.495	0	0	0
17/08/2009	£ / R 2010/03/15	16.80	Call	Currency Future	227.0000	226.0000	(0.441)	0	0	0
17/08/2009	£ / R 2010/03/15	15.40	Put	Currency Future	1,953.0000	2,005.0000	2.663	0	0	0
17/08/2009	£ / R 2010/03/15	16.95	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
17/08/2009	£ / R 2010/03/15	9.75	Call	Currency Future	4,132.0000	4,078.0000	(1.307)	0	0	0
17/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	332.0000	329.0000	(0.904)	0	0	0
17/08/2009	£ / R 2010/03/15	19.35	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
17/08/2009	£ / R 2010/03/15	16.80	Put	Currency Future	3,173.0000	3,228.0000	1.733	0	0	0
17/08/2009	£ / R 2010/03/15	17.40	Call	Currency Future	180.0000	179.0000	(0.556)	0	0	0
17/08/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,242.0000	4,296.0000	1.273	0	0	0
17/08/2009	£ / R 2010/03/15	9.75	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
17/08/2009	£ / R 2010/03/15	17.90	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
17/08/2009	£ / R 2010/03/15	19.20	Put	Currency Future	5,429.0000	5,484.0000	1.013	0	0	0
17/08/2009	£ / R 2010/03/15	12.80	Put	Currency Future	314.0000	339.0000	7.962	0	0	0
17/08/2009	£ / R 2010/03/15	17.40	Put	Currency Future	3,726.0000	3,781.0000	1.476	0	0	0
17/08/2009	£ / R 2010/03/15	17.95	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
17/08/2009	£ / R 2010/03/15	15.55	Call	Currency Future	383.0000	379.0000	(1.044)	0	0	0
17/08/2009	£ / R 2010/03/15	11.90	Put	Currency Future	110.0000	123.0000	11.818	0	0	0
17/08/2009	£ / R 2010/03/15	21.20	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/08/2009	£ / R 2010/03/15	17.80	Put	Currency Future	4,101.0000	4,156.0000	1.341	0	0	0
17/08/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,272.0000	1,245.0000	(2.123)	0	0	0
17/08/2009	£ / R 2010/03/15	14.55	Put	Currency Future	1,285.0000	1,334.0000	3.813	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	15.20	Put	Currency Future	1,789.0000	1,840.0000	2.851	0	0	0
17/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,007.0000	4,062.0000	1.373	0	0	0
17/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	117.0000	131.0000	11.966	0	0	0
17/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	299.0000	322.0000	7.692	0	0	0
17/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	880.0000	865.0000	(1.705)	0	0	0
17/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,382.0000	7,438.0000	0.759	0	0	0
17/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	155.0000	154.0000	(0.645)	0	0	0
17/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,195.0000	4,249.0000	1.287	0	0	0
17/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
17/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,547.0000	3,492.0000	(1.551)	0	0	0
17/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,519.0000	4,465.0000	(1.195)	0	0	0
17/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,540.0000	3,595.0000	1.554	0	0	0
17/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,021.0000	1,979.0000	(2.078)	0	0	0
17/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,938.0000	3,883.0000	(1.397)	0	0	0
17/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
17/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,622.0000	5,677.0000	0.978	0	0	0
17/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	589.0000	582.0000	(1.188)	0	0	0
17/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	2,965.0000	2,911.0000	(1.821)	0	0	0
17/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	242.0000	263.0000	8.678	0	0	0
17/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
17/08/2009	£ / R	2010/03/15	11.55	Put	Currency Future	86.0000	91.0000	5.814	0	0	0
17/08/2009	£ / R	2010/03/15	9.85	Call	Currency Future	4,037.0000	3,981.0000	(1.387)	0	0	0
17/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,579.0000	7,635.0000	0.739	0	0	0
17/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,546.0000	1,511.0000	(2.264)	0	0	0
17/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	152.0000	151.0000	(0.658)	0	0	0
17/08/2009	£ / R	2010/03/15	9.85	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,107.0000	2,063.0000	(2.088)	0	0	0
17/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
17/08/2009	£ / R	2010/03/15	10.85	Call	Currency Future	3,062.0000	3,007.0000	(1.796)	0	0	0
17/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	5,864.0000	5,920.0000	0.955	0	0	0
17/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	103.0000	115.0000	11.650	0	0	0
17/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	330.0000	357.0000	8.182	0	0	0
17/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,335.0000	2,388.0000	2.270	0	0	0
17/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	515.0000	509.0000	(1.165)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	339.0000	336.0000	(0.885)	0	0	0
17/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,511.0000	1,561.0000	3.309	0	0	0
17/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	223.0000	221.0000	(0.897)	0	0	0
17/08/2009	£ / R	2010/03/15	16.60	Put	Currency Future	2,993.0000	3,047.0000	1.804	0	0	0
17/08/2009	£ / R	2010/03/15	16.70	Call	Currency Future	237.0000	235.0000	(0.844)	0	0	0
17/08/2009	£ / R	2010/03/15	11.60	Put	Currency Future	89.0000	94.0000	5.618	0	0	0
17/08/2009	£ / R	2010/03/15	11.60	Call	Currency Future	2,343.0000	2,293.0000	(2.134)	0	0	0
17/08/2009	£ / R	2010/03/15	12.60	Put	Currency Future	256.0000	277.0000	8.203	0	0	0
17/08/2009	£ / R	2010/03/15	14.60	Call	Currency Future	576.0000	569.0000	(1.215)	0	0	0
17/08/2009	£ / R	2010/03/15	17.60	Put	Currency Future	3,913.0000	3,968.0000	1.406	0	0	0
17/08/2009	£ / R	2010/03/15	16.60	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
17/08/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,121.0000	2,174.0000	2.499	0	0	0
17/08/2009	£ / R	2010/03/15	15.60	Call	Currency Future	375.0000	372.0000	(0.800)	0	0	0
17/08/2009	£ / R	2010/03/15	17.60	Call	Currency Future	167.0000	166.0000	(0.599)	0	0	0
17/08/2009	£ / R	2010/03/15	14.60	Put	Currency Future	1,322.0000	1,371.0000	3.707	0	0	0
17/08/2009	£ / R	2010/03/15	10.70	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	£ / R	2010/03/15	10.70	Call	Currency Future	3,207.0000	3,152.0000	(1.715)	0	0	0
17/08/2009	£ / R	2010/03/15	9.70	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
17/08/2009	£ / R	2010/03/15	11.70	Call	Currency Future	2,248.0000	2,199.0000	(2.180)	0	0	0
17/08/2009	£ / R	2010/03/15	11.70	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
17/08/2009	£ / R	2010/03/15	12.70	Call	Currency Future	1,438.0000	1,405.0000	(2.295)	0	0	0
17/08/2009	£ / R	2010/03/15	15.70	Put	Currency Future	2,206.0000	2,259.0000	2.403	0	0	0
17/08/2009	£ / R	2010/03/15	15.70	Call	Currency Future	360.0000	357.0000	(0.833)	0	0	0
17/08/2009	£ / R	2010/03/15	12.70	Put	Currency Future	284.0000	307.0000	8.099	0	0	0
17/08/2009	£ / R	2010/03/15	9.70	Call	Currency Future	4,180.0000	4,126.0000	(1.292)	0	0	0
17/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
17/08/2009	£ / R	2010/03/15	10.60	Call	Currency Future	3,304.0000	3,249.0000	(1.665)	0	0	0
17/08/2009	£ / R	2010/03/15	12.60	Call	Currency Future	1,510.0000	1,475.0000	(2.318)	0	0	0
17/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,277.0000	4,222.0000	(1.286)	0	0	0
17/08/2009	£ / R	2010/03/15	14.50	Put	Currency Future	1,249.0000	1,297.0000	3.843	0	0	0
17/08/2009	£ / R	2010/03/15	14.50	Call	Currency Future	603.0000	595.0000	(1.327)	0	0	0
17/08/2009	£ / R	2010/03/15	12.50	Put	Currency Future	229.0000	250.0000	9.170	0	0	0
17/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,583.0000	1,548.0000	(2.211)	0	0	0
17/08/2009	£ / R	2010/03/15	15.50	Call	Currency Future	390.0000	387.0000	(0.769)	0	0	0
17/08/2009	£ / R	2010/03/15	16.50	Call	Currency Future	257.0000	255.0000	(0.778)	0	0	0
17/08/2009	£ / R	2010/03/15	15.50	Put	Currency Future	2,036.0000	2,089.0000	2.603	0	0	0

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17/08/2009	£ / R	2010/03/15	17.50	Call	Currency Future	173.0000	172.0000	(0.578)	0	0	0
17/08/2009	£ / R	2010/03/15	16.50	Put	Currency Future	2,903.0000	2,957.0000	1.860	0	0	0
17/08/2009	£ / R	2010/03/15	17.50	Put	Currency Future	3,819.0000	3,874.0000	1.440	0	0	0
17/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	84.0000	89.0000	5.952	0	0	0
17/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
17/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,438.0000	2,387.0000	(2.092)	0	0	0
17/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,374.0000	4,319.0000	(1.257)	0	0	0
17/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,401.0000	3,346.0000	(1.617)	0	0	0
17/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
17/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
17/08/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,083.0000	3,137.0000	1.752	0	0	0
17/08/2009	£ / R	2010/06/14			Currency Future	14.0616	14.0043	(0.407)	0.0000	0.0000	0
17/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,663.0000	4,719.0000	1.201	0	0	0
17/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,477.0000	4,533.0000	1.251	0	0	0
17/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,916.0000	3,859.0000	(1.456)	0	0	0
17/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	927.0000	970.0000	4.639	0	0	0
17/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,028.0000	2,081.0000	2.613	0	0	0
17/08/2009	£ / R	2010/06/14	22.05	Put	Currency Future	8,064.0000	8,120.0000	0.694	0	0	0
17/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,397.0000	2,451.0000	2.253	0	0	0
17/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,428.0000	3,371.0000	(1.663)	0	0	0
17/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	579.0000	614.0000	6.045	0	0	0
17/08/2009	£ / R	2010/06/14	14.25	Call	Currency Future	925.0000	914.0000	(1.189)	0	0	0
17/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,258.0000	8,314.0000	0.678	0	0	0
17/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
17/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,215.0000	1,196.0000	(1.564)	0	0	0
17/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	590.0000	585.0000	(0.847)	0	0	0
17/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,843.0000	5,900.0000	0.976	0	0	0
17/08/2009	£ / R	2010/06/14	22.05	Call	Currency Future	75.0000	75.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	266.0000	265.0000	(0.376)	0	0	0
17/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,713.0000	1,680.0000	(1.926)	0	0	0
17/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	382.0000	408.0000	6.806	0	0	0
17/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,281.0000	1,328.0000	3.669	0	0	0
17/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	82.0000	82.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	20.05	Put	Currency Future	6,131.0000	6,188.0000	0.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	17.95	Put	Currency Future	4,155.0000	4,211.0000	1.348	0	0	0
17/08/2009	£ / R 2010/06/14	15.20	Put	Currency Future	1,792.0000	1,844.0000	2.902	0	0	0
17/08/2009	£ / R 2010/06/14	12.30	Call	Currency Future	2,007.0000	1,968.0000	(1.943)	0	0	0
17/08/2009	£ / R 2010/06/14	22.20	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
17/08/2009	£ / R 2010/06/14	16.50	Call	Currency Future	421.0000	418.0000	(0.713)	0	0	0
17/08/2009	£ / R 2010/06/14	21.75	Put	Currency Future	7,771.0000	7,828.0000	0.733	0	0	0
17/08/2009	£ / R 2010/06/14	20.05	Call	Currency Future	143.0000	142.0000	(0.699)	0	0	0
17/08/2009	£ / R 2010/06/14	19.95	Call	Currency Future	147.0000	146.0000	(0.680)	0	0	0
17/08/2009	£ / R 2010/06/14	12.70	Put	Currency Future	352.0000	376.0000	6.818	0	0	0
17/08/2009	£ / R 2010/06/14	12.30	Put	Currency Future	245.0000	264.0000	7.755	0	0	0
17/08/2009	£ / R 2010/06/14	14.50	Call	Currency Future	842.0000	833.0000	(1.069)	0	0	0
17/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	508.0000	505.0000	(0.591)	0	0	0
17/08/2009	£ / R 2010/06/14	10.70	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
17/08/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,644.0000	1,612.0000	(1.946)	0	0	0
17/08/2009	£ / R 2010/06/14	22.25	Call	Currency Future	69.0000	69.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	11.95	Put	Currency Future	176.0000	189.0000	7.386	0	0	0
17/08/2009	£ / R 2010/06/14	15.20	Call	Currency Future	654.0000	648.0000	(0.917)	0	0	0
17/08/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,340.0000	1,318.0000	(1.642)	0	0	0
17/08/2009	£ / R 2010/06/14	11.20	Call	Currency Future	2,950.0000	2,897.0000	(1.797)	0	0	0
17/08/2009	£ / R 2010/06/14	7.90	Call	Currency Future	6,163.0000	6,106.0000	(0.925)	0	0	0
17/08/2009	£ / R 2010/06/14	12.95	Put	Currency Future	432.0000	459.0000	6.250	0	0	0
17/08/2009	£ / R 2010/06/14	11.70	Put	Currency Future	141.0000	151.0000	7.092	0	0	0
17/08/2009	£ / R 2010/06/14	18.35	Put	Currency Future	4,523.0000	4,579.0000	1.238	0	0	0
17/08/2009	£ / R 2010/06/14	11.20	Put	Currency Future	88.0000	93.0000	5.682	0	0	0
17/08/2009	£ / R 2010/06/14	13.55	Put	Currency Future	703.0000	742.0000	5.548	0	0	0
17/08/2009	£ / R 2010/06/14	16.50	Put	Currency Future	2,860.0000	2,914.0000	1.888	0	0	0
17/08/2009	£ / R 2010/06/14	10.95	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
17/08/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,503.0000	2,455.0000	(1.918)	0	0	0
17/08/2009	£ / R 2010/06/14	17.35	Put	Currency Future	3,608.0000	3,663.0000	1.524	0	0	0
17/08/2009	£ / R 2010/06/14	12.20	Call	Currency Future	2,084.0000	2,044.0000	(1.919)	0	0	0
17/08/2009	£ / R 2010/06/14	13.75	Put	Currency Future	811.0000	852.0000	5.055	0	0	0
17/08/2009	£ / R 2010/06/14	9.50	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
17/08/2009	£ / R 2010/06/14	11.95	Call	Currency Future	2,288.0000	2,243.0000	(1.967)	0	0	0
17/08/2009	£ / R 2010/06/14	12.00	Call	Currency Future	2,245.0000	2,201.0000	(1.960)	0	0	0
17/08/2009	£ / R 2010/06/14	17.30	Put	Currency Future	3,563.0000	3,618.0000	1.544	0	0	0
17/08/2009	£ / R 2010/06/14	12.20	Put	Currency Future	223.0000	240.0000	7.623	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	12.50	Put	Currency Future	295.0000	316.0000	7.119	0	0	0
17/08/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,035.0000	6,092.0000	0.944	0	0	0
17/08/2009	£ / R 2010/06/14	12.00	Put	Currency Future	184.0000	197.0000	7.065	0	0	0
17/08/2009	£ / R 2010/06/14	17.50	Put	Currency Future	3,743.0000	3,799.0000	1.496	0	0	0
17/08/2009	£ / R 2010/06/14	15.30	Call	Currency Future	631.0000	626.0000	(0.792)	0	0	0
17/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,038.0000	1,024.0000	(1.349)	0	0	0
17/08/2009	£ / R 2010/06/14	12.50	Call	Currency Future	1,857.0000	1,821.0000	(1.939)	0	0	0
17/08/2009	£ / R 2010/06/14	21.95	Call	Currency Future	77.0000	77.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	11.00	Call	Currency Future	3,136.0000	3,080.0000	(1.786)	0	0	0
17/08/2009	£ / R 2010/06/14	14.20	Put	Currency Future	1,081.0000	1,127.0000	4.255	0	0	0
17/08/2009	£ / R 2010/06/14	15.30	Put	Currency Future	1,870.0000	1,922.0000	2.781	0	0	0
17/08/2009	£ / R 2010/06/14	20.20	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
17/08/2009	£ / R 2010/06/14	13.95	Put	Currency Future	927.0000	970.0000	4.639	0	0	0
17/08/2009	£ / R 2010/06/14	11.50	Put	Currency Future	118.0000	125.0000	5.932	0	0	0
17/08/2009	£ / R 2010/06/14	21.95	Put	Currency Future	7,966.0000	8,023.0000	0.716	0	0	0
17/08/2009	£ / R 2010/06/14	13.00	Call	Currency Future	1,511.0000	1,481.0000	(1.985)	0	0	0
17/08/2009	£ / R 2010/06/14	14.20	Call	Currency Future	943.0000	931.0000	(1.273)	0	0	0
17/08/2009	£ / R 2010/06/14	16.30	Call	Currency Future	451.0000	448.0000	(0.665)	0	0	0
17/08/2009	£ / R 2010/06/14	20.20	Put	Currency Future	6,274.0000	6,331.0000	0.909	0	0	0
17/08/2009	£ / R 2010/06/14	21.65	Put	Currency Future	7,673.0000	7,730.0000	0.743	0	0	0
17/08/2009	£ / R 2010/06/14	10.50	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
17/08/2009	£ / R 2010/06/14	8.60	Call	Currency Future	5,468.0000	5,411.0000	(1.042)	0	0	0
17/08/2009	£ / R 2010/06/14	17.80	Put	Currency Future	4,017.0000	4,073.0000	1.394	0	0	0
17/08/2009	£ / R 2010/06/14	13.00	Put	Currency Future	449.0000	477.0000	6.236	0	0	0
17/08/2009	£ / R 2010/06/14	17.50	Call	Currency Future	305.0000	303.0000	(0.656)	0	0	12,265
17/08/2009	£ / R 2010/06/14	16.30	Put	Currency Future	2,689.0000	2,743.0000	2.008	0	0	0
17/08/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,114.0000	1,160.0000	4.129	0	0	0
17/08/2009	£ / R 2010/06/14	22.20	Put	Currency Future	8,209.0000	8,266.0000	0.694	0	0	0
17/08/2009	£ / R 2010/06/14	10.50	Call	Currency Future	3,623.0000	3,566.0000	(1.573)	0	0	0
17/08/2009	£ / R 2010/06/14	16.05	Call	Currency Future	492.0000	488.0000	(0.813)	0	0	0
17/08/2009	£ / R 2010/06/14	17.60	Call	Currency Future	296.0000	294.0000	(0.676)	0	0	0
17/08/2009	£ / R 2010/06/14	10.00	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
17/08/2009	£ / R 2010/06/14	17.30	Call	Currency Future	324.0000	323.0000	(0.309)	0	0	0
17/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,145.0000	1,128.0000	(1.485)	0	0	0
17/08/2009	£ / R 2010/06/14	9.50	Call	Currency Future	4,587.0000	4,531.0000	(1.221)	0	0	0
17/08/2009	£ / R 2010/06/14	16.05	Put	Currency Future	2,481.0000	2,534.0000	2.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	16.10	Put	Currency Future	2,522.0000	2,576.0000	2.141	0	0	0
17/08/2009	£ / R 2010/06/14	15.80	Call	Currency Future	533.0000	530.0000	(0.563)	0	0	0
17/08/2009	£ / R 2010/06/14	11.00	Put	Currency Future	75.0000	75.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	13.85	Put	Currency Future	868.0000	910.0000	4.839	0	0	0
17/08/2009	£ / R 2010/06/14	12.35	Call	Currency Future	1,969.0000	1,931.0000	(1.930)	0	0	0
17/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	897.0000	940.0000	4.794	0	0	0
17/08/2009	£ / R 2010/06/14	11.50	Call	Currency Future	2,679.0000	2,629.0000	(1.866)	0	0	0
17/08/2009	£ / R 2010/06/14	17.05	Call	Currency Future	351.0000	349.0000	(0.570)	0	0	0
17/08/2009	£ / R 2010/06/14	19.75	Call	Currency Future	155.0000	155.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	17.60	Put	Currency Future	3,834.0000	3,890.0000	1.461	0	0	0
17/08/2009	£ / R 2010/06/14	15.80	Put	Currency Future	2,272.0000	2,325.0000	2.333	0	0	0
17/08/2009	£ / R 2010/06/14	20.35	Put	Currency Future	6,418.0000	6,474.0000	0.873	0	0	0
17/08/2009	£ / R 2010/06/14	18.50	Call	Currency Future	224.0000	223.0000	(0.446)	0	0	0
17/08/2009	£ / R 2010/06/14	13.40	Put	Currency Future	627.0000	663.0000	5.742	0	0	0
17/08/2009	£ / R 2010/06/14	18.35	Call	Currency Future	235.0000	234.0000	(0.426)	0	0	0
17/08/2009	£ / R 2010/06/14	13.75	Call	Currency Future	1,123.0000	1,106.0000	(1.514)	0	0	0
17/08/2009	£ / R 2010/06/14	13.70	Put	Currency Future	783.0000	824.0000	5.236	0	0	0
17/08/2009	£ / R 2010/06/14	19.45	Put	Currency Future	5,557.0000	5,614.0000	1.026	0	0	0
17/08/2009	£ / R 2010/06/14	10.90	Call	Currency Future	3,233.0000	3,177.0000	(1.732)	0	0	0
17/08/2009	£ / R 2010/06/14	17.05	Put	Currency Future	3,340.0000	3,395.0000	1.647	0	0	0
17/08/2009	£ / R 2010/06/14	19.10	Put	Currency Future	5,225.0000	5,282.0000	1.091	0	0	0
17/08/2009	£ / R 2010/06/14	21.80	Put	Currency Future	7,820.0000	7,877.0000	0.729	0	0	0
17/08/2009	£ / R 2010/06/14	10.00	Call	Currency Future	4,110.0000	4,055.0000	(1.338)	0	0	0
17/08/2009	£ / R 2010/06/14	12.35	Put	Currency Future	257.0000	276.0000	7.393	0	0	0
17/08/2009	£ / R 2010/06/14	13.20	Call	Currency Future	1,394.0000	1,371.0000	(1.650)	0	0	0
17/08/2009	£ / R 2010/06/14	10.65	Call	Currency Future	3,477.0000	3,420.0000	(1.639)	0	0	0
17/08/2009	£ / R 2010/06/14	21.45	Call	Currency Future	90.0000	90.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	18.05	Call	Currency Future	259.0000	257.0000	(0.772)	0	0	0
17/08/2009	£ / R 2010/06/14	19.10	Call	Currency Future	187.0000	186.0000	(0.535)	0	0	0
17/08/2009	£ / R 2010/06/14	12.85	Put	Currency Future	398.0000	424.0000	6.533	0	0	0
17/08/2009	£ / R 2010/06/14	13.20	Put	Currency Future	532.0000	566.0000	6.391	0	0	0
17/08/2009	£ / R 2010/06/14	10.65	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
17/08/2009	£ / R 2010/06/14	18.40	Put	Currency Future	4,570.0000	4,626.0000	1.225	0	0	0
17/08/2009	£ / R 2010/06/14	15.05	Put	Currency Future	1,678.0000	1,728.0000	2.980	0	0	0
17/08/2009	£ / R 2010/06/14	16.10	Call	Currency Future	484.0000	480.0000	(0.826)	0	0	0
17/08/2009	£ / R 2010/06/14	17.15	Call	Currency Future	340.0000	338.0000	(0.588)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	15.95	Call	Currency Future	508.0000	505.0000	(0.591)	0	0	0
17/08/2009	£ / R 2010/06/14	13.40	Call	Currency Future	1,288.0000	1,268.0000	(1.553)	0	0	12,265
17/08/2009	£ / R 2010/06/14	17.35	Call	Currency Future	319.0000	318.0000	(0.313)	0	0	0
17/08/2009	£ / R 2010/06/14	13.65	Put	Currency Future	756.0000	796.0000	5.291	0	0	0
17/08/2009	£ / R 2010/06/14	11.65	Call	Currency Future	2,547.0000	2,498.0000	(1.924)	0	0	0
17/08/2009	£ / R 2010/06/14	13.95	Call	Currency Future	1,038.0000	1,024.0000	(1.349)	0	0	0
17/08/2009	£ / R 2010/06/14	19.90	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
17/08/2009	£ / R 2010/06/14	13.10	Put	Currency Future	488.0000	521.0000	6.762	0	0	0
17/08/2009	£ / R 2010/06/14	11.80	Put	Currency Future	155.0000	165.0000	6.452	0	0	0
17/08/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,428.0000	3,484.0000	1.634	0	0	0
17/08/2009	£ / R 2010/06/14	15.95	Put	Currency Future	2,397.0000	2,451.0000	2.253	0	0	0
17/08/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,080.0000	1,064.0000	(1.481)	0	0	0
17/08/2009	£ / R 2010/06/14	16.35	Put	Currency Future	2,732.0000	2,786.0000	1.977	0	0	0
17/08/2009	£ / R 2010/06/14	11.65	Put	Currency Future	135.0000	144.0000	6.667	0	0	0
17/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,059.0000	1,044.0000	(1.416)	0	0	0
17/08/2009	£ / R 2010/06/14	19.90	Put	Currency Future	5,987.0000	6,044.0000	0.952	0	0	0
17/08/2009	£ / R 2010/06/14	18.05	Put	Currency Future	4,247.0000	4,303.0000	1.319	0	0	0
17/08/2009	£ / R 2010/06/14	22.00	Put	Currency Future	8,015.0000	8,072.0000	0.711	0	0	0
17/08/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,450.0000	1,425.0000	(1.724)	0	0	0
17/08/2009	£ / R 2010/06/14	10.30	Call	Currency Future	3,818.0000	3,762.0000	(1.467)	0	0	0
17/08/2009	£ / R 2010/06/14	11.80	Call	Currency Future	2,416.0000	2,369.0000	(1.945)	0	0	0
17/08/2009	£ / R 2010/06/14	18.65	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
17/08/2009	£ / R 2010/06/14	16.35	Call	Currency Future	443.0000	440.0000	(0.677)	0	0	0
17/08/2009	£ / R 2010/06/14	13.70	Put	Currency Future	783.0000	824.0000	5.236	0	0	0
17/08/2009	£ / R 2010/06/14	14.00	Put	Currency Future	956.0000	1,000.0000	4.603	0	0	0
17/08/2009	£ / R 2010/06/14	18.40	Call	Currency Future	231.0000	230.0000	(0.433)	0	0	0
17/08/2009	£ / R 2010/06/14	15.05	Call	Currency Future	689.0000	683.0000	(0.871)	0	0	0
17/08/2009	£ / R 2010/06/14	8.60	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
17/08/2009	£ / R 2010/06/14	10.80	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
17/08/2009	£ / R 2010/06/14	18.65	Put	Currency Future	4,802.0000	4,859.0000	1.187	0	0	0
17/08/2009	£ / R 2010/06/14	10.95	Call	Currency Future	3,185.0000	3,128.0000	(1.790)	0	0	0
17/08/2009	£ / R 2010/06/14	15.35	Put	Currency Future	1,909.0000	1,961.0000	2.724	0	0	0
17/08/2009	£ / R 2010/06/14	21.45	Put	Currency Future	7,479.0000	7,536.0000	0.762	0	0	0
17/08/2009	£ / R 2010/06/14	16.90	Put	Currency Future	3,207.0000	3,262.0000	1.715	0	0	0
17/08/2009	£ / R 2010/06/14	12.55	Put	Currency Future	309.0000	331.0000	7.120	0	0	0
17/08/2009	£ / R 2010/06/14	10.10	Call	Currency Future	4,014.0000	3,957.0000	(1.420)	0	0	0

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17/08/2009	£ / R 2010/06/14	10.30	Put	Currency Future	57.0000	57.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	10.80	Call	Currency Future	3,331.0000	3,274.0000	(1.711)	0	0	0
17/08/2009	£ / R 2010/06/14	20.35	Call	Currency Future	129.0000	128.0000	(0.775)	0	0	0
17/08/2009	£ / R 2010/06/14	20.15	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
17/08/2009	£ / R 2010/06/14	14.35	Call	Currency Future	891.0000	880.0000	(1.235)	0	0	0
17/08/2009	£ / R 2010/06/14	15.35	Call	Currency Future	621.0000	615.0000	(0.966)	0	0	0
17/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	897.0000	940.0000	4.794	0	0	0
17/08/2009	£ / R 2010/06/14	21.65	Call	Currency Future	85.0000	85.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	16.90	Call	Currency Future	369.0000	366.0000	(0.813)	0	0	0
17/08/2009	£ / R 2010/06/14	10.10	Put	Currency Future	52.0000	53.0000	1.923	0	0	0
17/08/2009	£ / R 2010/06/14	19.80	Call	Currency Future	153.0000	152.0000	(0.654)	0	0	0
17/08/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,149.0000	2,202.0000	2.466	0	0	0
17/08/2009	£ / R 2010/06/14	12.95	Call	Currency Future	1,543.0000	1,513.0000	(1.944)	0	0	0
17/08/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,610.0000	1,579.0000	(1.925)	0	0	0
17/08/2009	£ / R 2010/06/14	19.65	Call	Currency Future	159.0000	159.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	15.40	Put	Currency Future	1,948.0000	2,001.0000	2.721	0	0	0
17/08/2009	£ / R 2010/06/14	9.55	Call	Currency Future	4,538.0000	4,483.0000	(1.212)	0	0	0
17/08/2009	£ / R 2010/06/14	11.60	Call	Currency Future	2,591.0000	2,541.0000	(1.930)	0	0	0
17/08/2009	£ / R 2010/06/14	17.80	Call	Currency Future	278.0000	277.0000	(0.360)	0	0	0
17/08/2009	£ / R 2010/06/14	15.65	Call	Currency Future	561.0000	556.0000	(0.891)	0	0	0
17/08/2009	£ / R 2010/06/14	18.30	Call	Currency Future	239.0000	237.0000	(0.837)	0	0	0
17/08/2009	£ / R 2010/06/14	13.45	Call	Currency Future	1,263.0000	1,243.0000	(1.584)	0	0	0
17/08/2009	£ / R 2010/06/14	13.60	Call	Currency Future	1,191.0000	1,173.0000	(1.511)	0	0	0
17/08/2009	£ / R 2010/06/14	19.65	Put	Currency Future	5,748.0000	5,805.0000	0.992	0	0	0
17/08/2009	£ / R 2010/06/14	14.00	Call	Currency Future	1,018.0000	1,004.0000	(1.375)	0	0	0
17/08/2009	£ / R 2010/06/14	10.90	Put	Currency Future	72.0000	72.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	19.55	Call	Currency Future	164.0000	163.0000	(0.610)	0	0	0
17/08/2009	£ / R 2010/06/14	11.60	Put	Currency Future	129.0000	137.0000	6.202	0	0	0
17/08/2009	£ / R 2010/06/14	12.65	Put	Currency Future	337.0000	360.0000	6.825	0	0	0
17/08/2009	£ / R 2010/06/14	19.55	Put	Currency Future	5,652.0000	5,709.0000	1.008	0	0	0
17/08/2009	£ / R 2010/06/14	19.80	Put	Currency Future	5,891.0000	5,948.0000	0.968	0	0	0
17/08/2009	£ / R 2010/06/14	22.35	Call	Currency Future	66.0000	66.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	12.65	Call	Currency Future	1,748.0000	1,714.0000	(1.945)	0	0	0
17/08/2009	£ / R 2010/06/14	13.90	Call	Currency Future	1,059.0000	1,044.0000	(1.416)	0	0	0
17/08/2009	£ / R 2010/06/14	13.60	Put	Currency Future	729.0000	768.0000	5.350	0	0	0
17/08/2009	£ / R 2010/06/14	12.40	Call	Currency Future	1,931.0000	1,894.0000	(1.916)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	21.55	Put	Currency Future	7,576.0000	7,633.0000	0.752	0	0	0
17/08/2009	£ / R 2010/06/14	9.80	Call	Currency Future	4,299.0000	4,244.0000	(1.279)	0	0	0
17/08/2009	£ / R 2010/06/14	22.35	Put	Currency Future	8,355.0000	8,412.0000	0.682	0	0	0
17/08/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,914.0000	5,857.0000	(0.964)	0	0	0
17/08/2009	£ / R 2010/06/14	14.30	Put	Currency Future	1,146.0000	1,193.0000	4.101	0	0	0
17/08/2009	£ / R 2010/06/14	13.65	Call	Currency Future	1,168.0000	1,150.0000	(1.541)	0	0	0
17/08/2009	£ / R 2010/06/14	15.40	Call	Currency Future	610.0000	605.0000	(0.820)	0	0	0
17/08/2009	£ / R 2010/06/14	9.55	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
17/08/2009	£ / R 2010/06/14	15.85	Call	Currency Future	525.0000	521.0000	(0.762)	0	0	0
17/08/2009	£ / R 2010/06/14	9.80	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
17/08/2009	£ / R 2010/06/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	12.40	Put	Currency Future	270.0000	289.0000	7.037	0	0	0
17/08/2009	£ / R 2010/06/14	10.55	Put	Currency Future	63.0000	63.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	21.80	Call	Currency Future	81.0000	81.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	20.15	Put	Currency Future	6,226.0000	6,283.0000	0.916	0	0	0
17/08/2009	£ / R 2010/06/14	20.10	Put	Currency Future	6,179.0000	6,235.0000	0.906	0	0	0
17/08/2009	£ / R 2010/06/14	10.45	Call	Currency Future	3,672.0000	3,615.0000	(1.552)	0	0	0
17/08/2009	£ / R 2010/06/14	10.55	Call	Currency Future	3,574.0000	3,518.0000	(1.567)	0	0	0
17/08/2009	£ / R 2010/06/14	14.75	Call	Currency Future	768.0000	760.0000	(1.042)	0	0	0
17/08/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,442.0000	4,387.0000	(1.238)	0	0	0
17/08/2009	£ / R 2010/06/14	20.10	Call	Currency Future	140.0000	140.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,145.0000	1,128.0000	(1.485)	0	0	0
17/08/2009	£ / R 2010/06/14	11.55	Put	Currency Future	123.0000	131.0000	6.504	0	0	0
17/08/2009	£ / R 2010/06/14	15.85	Put	Currency Future	2,313.0000	2,367.0000	2.335	0	0	0
17/08/2009	£ / R 2010/06/14	15.75	Put	Currency Future	2,231.0000	2,284.0000	2.376	0	0	0
17/08/2009	£ / R 2010/06/14	11.15	Call	Currency Future	2,996.0000	2,942.0000	(1.802)	0	0	0
17/08/2009	£ / R 2010/06/14	22.10	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
17/08/2009	£ / R 2010/06/14	9.45	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
17/08/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,635.0000	2,585.0000	(1.898)	0	0	0
17/08/2009	£ / R 2010/06/14	17.85	Call	Currency Future	274.0000	273.0000	(0.365)	0	0	0
17/08/2009	£ / R 2010/06/14	14.75	Put	Currency Future	1,456.0000	1,506.0000	3.434	0	0	0
17/08/2009	£ / R 2010/06/14	11.15	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
17/08/2009	£ / R 2010/06/14	14.10	Put	Currency Future	1,018.0000	1,063.0000	4.420	0	0	0
17/08/2009	£ / R 2010/06/14	10.25	Put	Currency Future	56.0000	56.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	17.85	Put	Currency Future	4,063.0000	4,119.0000	1.378	0	0	0
17/08/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,339.0000	4,395.0000	1.291	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R 2010/06/14	10.35	Put	Currency Future	58.0000	58.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	9.65	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
17/08/2009	£ / R 2010/06/14	13.45	Put	Currency Future	652.0000	689.0000	5.675	0	0	0
17/08/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,112.0000	8,169.0000	0.703	0	0	0
17/08/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,820.0000	1,785.0000	(1.923)	0	0	0
17/08/2009	£ / R 2010/06/14	19.85	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
17/08/2009	£ / R 2010/06/14	22.15	Call	Currency Future	72.0000	72.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	20.60	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
17/08/2009	£ / R 2010/06/14	11.30	Call	Currency Future	2,859.0000	2,807.0000	(1.819)	0	0	0
17/08/2009	£ / R 2010/06/14	15.75	Call	Currency Future	542.0000	538.0000	(0.738)	0	0	0
17/08/2009	£ / R 2010/06/14	14.10	Call	Currency Future	980.0000	967.0000	(1.327)	0	0	0
17/08/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,293.0000	4,349.0000	1.304	0	0	0
17/08/2009	£ / R 2010/06/14	10.45	Put	Currency Future	60.0000	61.0000	1.667	0	0	0
17/08/2009	£ / R 2010/06/14	18.15	Call	Currency Future	250.0000	249.0000	(0.400)	0	0	0
17/08/2009	£ / R 2010/06/14	20.30	Call	Currency Future	131.0000	131.0000	-	0	0	0
17/08/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,814.0000	2,762.0000	(1.848)	0	0	0
17/08/2009	£ / R 2010/06/14	9.40	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
17/08/2009	£ / R 2010/06/14	14.30	Call	Currency Future	908.0000	897.0000	(1.211)	0	0	0
17/08/2009	£ / R 2010/06/14	18.10	Call	Currency Future	254.0000	253.0000	(0.394)	0	0	0
17/08/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,724.0000	2,673.0000	(1.872)	0	0	0
17/08/2009	£ / R 2010/06/14	16.15	Call	Currency Future	475.0000	472.0000	(0.632)	0	0	0
17/08/2009	£ / R 2010/06/14	16.75	Call	Currency Future	387.0000	385.0000	(0.517)	0	0	0
17/08/2009	£ / R 2010/06/14	11.25	Call	Currency Future	2,905.0000	2,852.0000	(1.824)	0	0	0
17/08/2009	£ / R 2010/06/14	11.45	Put	Currency Future	112.0000	119.0000	6.250	0	0	0
17/08/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,049.0000	1,095.0000	4.385	0	0	0
17/08/2009	£ / R 2010/06/14	21.85	Put	Currency Future	7,868.0000	7,925.0000	0.724	0	0	0
17/08/2009	£ / R 2010/06/14	16.15	Put	Currency Future	2,564.0000	2,617.0000	2.067	0	0	0
17/08/2009	£ / R 2010/06/14	17.75	Call	Currency Future	282.0000	281.0000	(0.355)	0	0	0
17/08/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,179.0000	1,226.0000	3.986	0	0	0
17/08/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,322.0000	6,379.0000	0.902	0	0	0
17/08/2009	£ / R 2010/06/14	13.25	Put	Currency Future	555.0000	590.0000	6.306	0	0	0
17/08/2009	£ / R 2010/06/14	19.45	Call	Currency Future	169.0000	168.0000	(0.592)	0	0	0
17/08/2009	£ / R 2010/06/14	19.85	Put	Currency Future	5,939.0000	5,996.0000	0.960	0	0	0
17/08/2009	£ / R 2010/06/14	22.15	Put	Currency Future	8,161.0000	8,217.0000	0.686	0	0	0
17/08/2009	£ / R 2010/06/14	11.35	Put	Currency Future	102.0000	108.0000	5.882	0	0	0
17/08/2009	£ / R 2010/06/14	20.25	Call	Currency Future	133.0000	133.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	282.0000	303.0000	7.447	0	0	0
17/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	80.0000	80.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,076.0000	3,131.0000	1.788	0	0	0
17/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	234.0000	252.0000	7.692	0	0	0
17/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	839.0000	881.0000	5.006	0	0	0
17/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,894.0000	1,857.0000	(1.954)	0	0	0
17/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	961.0000	949.0000	(1.249)	0	0	0
17/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	76.0000	76.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	300.0000	299.0000	(0.333)	0	0	0
17/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,046.0000	2,006.0000	(1.955)	0	0	0
17/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,101.0000	1,085.0000	(1.453)	0	0	0
17/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	551.0000	547.0000	(0.726)	0	0	0
17/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
17/08/2009	£ / R	2010/06/14	17.75	Put	Currency Future	3,971.0000	4,027.0000	1.410	0	0	0
17/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,190.0000	2,243.0000	2.420	0	0	0
17/08/2009	£ / R	2010/06/14	17.55	Put	Currency Future	3,789.0000	3,844.0000	1.452	0	0	0
17/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,867.0000	3,811.0000	(1.448)	0	0	0
17/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,438.0000	2,493.0000	2.256	0	0	0
17/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,367.0000	1,344.0000	(1.683)	0	0	0
17/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,635.0000	4,579.0000	(1.208)	0	0	0
17/08/2009	£ / R	2010/06/14	11.85	Call	Currency Future	2,373.0000	2,327.0000	(1.938)	0	0	0
17/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	98.0000	103.0000	5.102	0	0	0
17/08/2009	£ / R	2010/06/14	10.35	Call	Currency Future	3,769.0000	3,713.0000	(1.486)	0	0	0
17/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,683.0000	4,627.0000	(1.196)	0	0	0
17/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,108.0000	2,161.0000	2.514	0	0	0
17/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	357.0000	355.0000	(0.560)	0	0	0
17/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	162.0000	173.0000	6.790	0	0	0
17/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	145.0000	144.0000	(0.690)	0	0	0
17/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,657.0000	6,714.0000	0.856	0	0	0
17/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	407.0000	405.0000	(0.491)	0	0	0
17/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	93.0000	98.0000	5.376	0	0	0
17/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	262.0000	261.0000	(0.382)	0	0	0
17/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,314.0000	1,293.0000	(1.598)	0	0	0
17/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	70.0000	71.0000	1.429	0	0	0
17/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,083.0000	6,140.0000	0.937	0	0	0
17/08/2009	£ / R	2010/06/14	9.35	Call	Currency Future	4,732.0000	4,676.0000	(1.183)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,295.0000	3,351.0000	1.700	0	0	0
17/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	602.0000	638.0000	5.980	0	0	0
17/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	987.0000	1,031.0000	4.458	0	0	0
17/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
17/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,370.0000	6,426.0000	0.879	0	0	0
17/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,756.0000	4,812.0000	1.177	0	0	0
17/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	500.0000	497.0000	(0.600)	0	0	0
17/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,252.0000	4,197.0000	(1.294)	0	0	0
17/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
17/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,721.0000	3,664.0000	(1.532)	0	0	0
17/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,946.0000	3,000.0000	1.833	0	0	0
17/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,640.0000	1,691.0000	3.110	0	0	0
17/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,282.0000	3,225.0000	(1.737)	0	0	0
17/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
17/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	702.0000	695.0000	(0.997)	0	0	0
17/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	677.0000	715.0000	5.613	0	0	0
17/08/2009	£ / R	2010/06/14	21.70	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
17/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,385.0000	4,441.0000	1.277	0	0	0
17/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,306.0000	8,363.0000	0.686	0	0	0
17/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,769.0000	2,717.0000	(1.878)	0	0	0
17/08/2009	£ / R	2010/06/14	14.05	Call	Currency Future	998.0000	985.0000	(1.303)	0	0	0
17/08/2009	£ / R	2010/06/14	17.70	Call	Currency Future	287.0000	285.0000	(0.697)	0	0	0
17/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	157.0000	157.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	246.0000	245.0000	(0.407)	0	0	0
17/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	5,796.0000	5,852.0000	0.966	0	0	0
17/08/2009	£ / R	2010/06/14	14.60	Call	Currency Future	811.0000	803.0000	(0.986)	0	0	0
17/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	7,722.0000	7,779.0000	0.738	0	0	0
17/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	335.0000	333.0000	(0.597)	0	0	0
17/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	3,925.0000	3,981.0000	1.427	0	0	0
17/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	141.0000	151.0000	7.092	0	0	0
17/08/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,350.0000	1,398.0000	3.556	0	0	0
17/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,430.0000	7,487.0000	0.767	0	0	0
17/08/2009	£ / R	2010/06/14	12.15	Call	Currency Future	2,124.0000	2,083.0000	(1.930)	0	0	0
17/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,713.0000	1,680.0000	(1.926)	0	0	0
17/08/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	£ / R	2010/06/14	11.40	Put	Currency Future	107.0000	113.0000	5.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,503.0000	2,455.0000	(1.918)	0	0	0
17/08/2009	£ / R	2010/06/14	10.15	Call	Currency Future	3,965.0000	3,908.0000	(1.438)	0	0	0
17/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
17/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,490.0000	4,435.0000	(1.225)	0	0	0
17/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	352.0000	376.0000	6.818	0	0	0
17/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,213.0000	1,260.0000	3.875	0	0	0
17/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,792.0000	1,844.0000	2.902	0	0	0
17/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	570.0000	566.0000	(0.702)	0	0	0
17/08/2009	£ / R	2010/06/14	12.15	Put	Currency Future	212.0000	229.0000	8.019	0	0	0
17/08/2009	£ / R	2010/06/14	16.20	Call	Currency Future	467.0000	463.0000	(0.857)	0	0	0
17/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	202.0000	218.0000	7.921	0	0	0
17/08/2009	£ / R	2010/06/14	19.40	Put	Currency Future	5,510.0000	5,566.0000	1.016	0	0	0
17/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	874.0000	864.0000	(1.144)	0	0	0
17/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
17/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	654.0000	648.0000	(0.917)	0	0	0
17/08/2009	£ / R	2010/06/14	21.40	Call	Currency Future	92.0000	92.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,428.0000	3,371.0000	(1.663)	0	0	0
17/08/2009	£ / R	2010/06/14	19.40	Call	Currency Future	171.0000	171.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,525.0000	3,469.0000	(1.589)	0	0	0
17/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
17/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,042.0000	2,988.0000	(1.775)	0	0	0
17/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,784.0000	1,749.0000	(1.962)	0	0	0
17/08/2009	£ / R	2010/06/14	9.70	Call	Currency Future	4,395.0000	4,339.0000	(1.274)	0	0	0
17/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	80.0000	84.0000	5.000	0	0	0
17/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,653.0000	3,708.0000	1.506	0	0	0
17/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,700.0000	5,757.0000	1.000	0	0	0
17/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
17/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,163.0000	2,122.0000	(1.896)	0	0	0
17/08/2009	£ / R	2010/06/14	15.90	Call	Currency Future	516.0000	513.0000	(0.581)	0	0	0
17/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	436.0000	433.0000	(0.688)	0	0	0
17/08/2009	£ / R	2010/06/14	15.90	Put	Currency Future	2,355.0000	2,409.0000	2.293	0	0	0
17/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	323.0000	345.0000	6.811	0	0	0
17/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,473.0000	3,529.0000	1.612	0	0	0
17/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	314.0000	313.0000	(0.318)	0	0	0
17/08/2009	£ / R	2010/06/14	17.90	Call	Currency Future	270.0000	269.0000	(0.370)	0	0	0
17/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	64.0000	64.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/06/14	16.20	Put	Currency Future	2,605.0000	2,659.0000	2.073	0	0	0
17/08/2009	£ / R	2010/06/14	18.60	Call	Currency Future	217.0000	216.0000	(0.461)	0	0	0
17/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,774.0000	2,828.0000	1.947	0	0	0
17/08/2009	£ / R	2010/06/14	17.90	Put	Currency Future	4,109.0000	4,165.0000	1.363	0	0	0
17/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	86.0000	86.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	21.90	Call	Currency Future	79.0000	79.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	21.90	Put	Currency Future	7,917.0000	7,974.0000	0.720	0	0	0
17/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,431.0000	4,487.0000	1.264	0	0	0
17/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	329.0000	328.0000	(0.304)	0	0	0
17/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,518.0000	3,573.0000	1.563	0	0	0
17/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,379.0000	3,323.0000	(1.657)	0	0	0
17/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,239.0000	1,219.0000	(1.614)	0	0	0
17/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	68.0000	68.0000	-	0	0	0
17/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
17/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	243.0000	241.0000	(0.823)	0	0	0
17/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,201.0000	4,257.0000	1.333	0	0	0
17/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,459.0000	2,412.0000	(1.911)	0	0	0
17/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,347.0000	4,292.0000	(1.265)	0	0	0
17/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,678.0000	1,646.0000	(1.907)	0	0	0
17/08/2009	£ / R	2010/06/14	16.65	Put	Currency Future	2,989.0000	3,044.0000	1.840	0	0	0
17/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	148.0000	158.0000	6.757	0	0	0
17/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	401.0000	398.0000	(0.748)	0	0	0
17/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,831.0000	1,883.0000	2.840	0	0	0
17/08/2009	£ / R	2010/06/14	13.15	Put	Currency Future	510.0000	543.0000	6.471	0	0	0
17/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,625.0000	7,682.0000	0.748	0	0	0
17/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	459.0000	456.0000	(0.654)	0	0	0
17/08/2009	£ / R	2010/06/14	17.65	Call	Currency Future	291.0000	290.0000	(0.344)	0	0	0
17/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	162.0000	161.0000	(0.617)	0	0	0
17/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,647.0000	2,701.0000	2.040	0	0	0
17/08/2009	£ / R	2010/06/14	17.65	Put	Currency Future	3,879.0000	3,935.0000	1.444	0	0	0
17/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	367.0000	391.0000	6.540	0	0	0
17/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	642.0000	637.0000	(0.779)	0	0	0
17/08/2009	£ / R	2010/06/14	13.15	Call	Currency Future	1,422.0000	1,398.0000	(1.688)	0	0	0
17/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,204.0000	4,149.0000	(1.308)	0	0	0
17/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,063.0000	4,006.0000	(1.403)	0	0	0
17/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,709.0000	4,765.0000	1.189	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	221.0000	220.0000	(0.452)	0	0	0
17/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,903.0000	2,957.0000	1.860	0	0	0
17/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	76.0000	79.0000	3.947	0	0	0
17/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,088.0000	3,034.0000	(1.749)	0	0	0
17/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
17/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,203.0000	2,162.0000	(1.861)	0	0	0
17/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	192.0000	207.0000	7.813	0	0	0
17/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	467.0000	499.0000	6.852	0	0	0
17/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	414.0000	411.0000	(0.725)	0	0	0
17/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,068.0000	2,121.0000	2.563	0	0	0
17/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	580.0000	575.0000	(0.862)	0	0	0
17/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,478.0000	1,453.0000	(1.691)	0	0	0
17/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	169.0000	180.0000	6.509	0	0	0
17/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,330.0000	2,285.0000	(1.931)	0	0	0
17/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
17/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,576.0000	1,546.0000	(1.904)	0	0	0
17/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	415.0000	442.0000	6.506	0	0	0
17/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,543.0000	1,513.0000	(1.944)	0	0	0
17/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	176.0000	189.0000	7.386	0	0	0
17/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,288.0000	2,243.0000	(1.967)	0	0	0
17/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
17/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,185.0000	3,128.0000	(1.790)	0	0	0
17/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
17/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	432.0000	459.0000	6.250	0	0	0
17/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	600.0000	595.0000	(0.833)	0	0	0
17/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,988.0000	2,041.0000	2.666	0	0	0
17/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,616.0000	4,672.0000	1.213	0	0	0
17/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	228.0000	227.0000	(0.439)	0	0	0
17/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,157.0000	4,102.0000	(1.323)	0	0	0
17/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,698.0000	3,754.0000	1.514	0	0	0
17/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,817.0000	2,871.0000	1.917	0	0	0
17/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	428.0000	425.0000	(0.701)	0	0	0
17/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	309.0000	308.0000	(0.324)	0	0	0
17/08/2009	€ / R	2009/09/14			Currency Future	11.5626	11.5297	(0.285)	11.6000	11.5500	21,091
17/08/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,756.0000	1,787.0000	1.765	0	0	0
17/08/2009	€ / R 2009/09/14	9.20	Call	Currency Future	2,364.0000	2,330.0000	(1.438)	0	0	0
17/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	165.0000	153.0000	(7.273)	0	0	0
17/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
17/08/2009	€ / R 2009/09/14	19.05	Put	Currency Future	7,488.0000	7,520.0000	0.427	0	0	0
17/08/2009	€ / R 2009/09/14	19.65	Put	Currency Future	8,088.0000	8,120.0000	0.396	0	0	0
17/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,130.0000	1,160.0000	2.655	0	0	0
17/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
17/08/2009	€ / R 2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	€ / R 2009/09/14	11.80	Put	Currency Future	403.0000	424.0000	5.211	0	0	0
17/08/2009	€ / R 2009/09/14	15.60	Put	Currency Future	4,039.0000	4,072.0000	0.817	0	0	0
17/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	439.0000	461.0000	5.011	0	0	0
17/08/2009	€ / R 2009/09/14	19.20	Put	Currency Future	7,638.0000	7,670.0000	0.419	0	0	0
17/08/2009	€ / R 2009/09/14	11.55	Put	Currency Future	239.0000	255.0000	6.695	0	0	0
17/08/2009	€ / R 2009/09/14	17.65	Put	Currency Future	6,088.0000	6,121.0000	0.542	0	0	0
17/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	€ / R 2009/09/14	12.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
17/08/2009	€ / R 2009/09/14	8.20	Call	Currency Future	3,363.0000	3,330.0000	(0.981)	0	0	0
17/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,099.0000	2,131.0000	1.525	0	0	0
17/08/2009	€ / R 2009/09/14	8.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	€ / R 2009/09/14	12.15	Put	Currency Future	680.0000	705.0000	3.676	0	0	0
17/08/2009	€ / R 2009/09/14	15.20	Put	Currency Future	3,640.0000	3,672.0000	0.879	0	0	0
17/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	€ / R 2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	7.05	Call	Currency Future	4,513.0000	4,480.0000	(0.731)	0	0	0
17/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/08/2009	€ / R 2009/09/14	13.20	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/08/2009	€ / R 2009/09/14	12.15	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
17/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	899.0000	869.0000	(3.337)	0	0	0
17/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,346.0000	2,378.0000	1.364	0	0	0
17/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,967.0000	1,935.0000	(1.627)	0	0	0
17/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,707.0000	1,738.0000	1.816	0	0	0
17/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/08/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,658.0000	1,689.0000	1.870	0	0	0
17/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,375.0000	1,343.0000	(2.327)	0	0	0
17/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
17/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,512.0000	1,543.0000	2.050	0	0	0
17/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	11.55	Call	Currency Future	252.0000	235.0000	(6.746)	0	0	0
17/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,297.0000	2,329.0000	1.393	0	0	0
17/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	477.0000	500.0000	4.822	0	0	0
17/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	853.0000	824.0000	(3.400)	0	0	0
17/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,247.0000	2,279.0000	1.424	0	0	0
17/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,512.0000	1,543.0000	2.050	0	0	0
17/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,464.0000	1,495.0000	2.117	0	0	0
17/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	36.0000	39.0000	8.333	0	0	0
17/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,038.0000	6,071.0000	0.547	0	0	0
17/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
17/08/2009	€ / R 2009/09/14	13.05	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,854.0000	1,885.0000	1.672	0	0	0
17/08/2009	€ / R 2009/09/14	12.35	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
17/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
17/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	€ / R 2009/09/14	11.70	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,805.0000	1,836.0000	1.717	0	0	0
17/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,415.0000	1,446.0000	2.191	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	637.0000	663.0000	4.082	0	0	0
17/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,363.0000	4,330.0000	(0.756)	0	0	0
17/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	809.0000	779.0000	(3.708)	0	0	0
17/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,854.0000	1,885.0000	1.672	0	0	0
17/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,038.0000	8,070.0000	0.398	0	0	0
17/08/2009	€ / R 2009/09/14	11.70	Put	Currency Future	333.0000	352.0000	5.706	0	0	0
17/08/2009	€ / R 2009/09/14	12.95	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
17/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,756.0000	1,787.0000	1.765	0	0	0
17/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
17/08/2009	€ / R 2009/09/14	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,320.0000	1,350.0000	2.273	0	0	0
17/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	854.0000	882.0000	3.279	0	0	0
17/08/2009	€ / R 2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.85	Call	Currency Future	765.0000	735.0000	(3.922)	0	0	0
17/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,396.0000	2,428.0000	1.336	0	0	0
17/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
17/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,272.0000	1,302.0000	2.358	0	0	0
17/08/2009	€ / R 2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	477.0000	500.0000	4.822	0	0	0
17/08/2009	€ / R 2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	341.0000	316.0000	(7.331)	0	0	0
17/08/2009	€ / R 2009/09/14	13.60	Put	Currency Future	2,050.0000	2,082.0000	1.561	0	0	0
17/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
17/08/2009	€ / R 2009/09/14	7.40	Call	Currency Future	4,163.0000	4,130.0000	(0.793)	0	0	0
17/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,544.0000	2,577.0000	1.297	0	0	0
17/08/2009	€ / R 2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.00	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
17/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,224.0000	1,254.0000	2.451	0	0	0
17/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,367.0000	1,398.0000	2.268	0	0	0
17/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,083.0000	1,113.0000	2.770	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,609.0000	1,640.0000	1.927	0	0	0
17/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,083.0000	1,113.0000	2.770	0	0	0
17/08/2009	€ / R 2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.85	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
17/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	€ / R 2009/09/14	8.05	Call	Currency Future	3,513.0000	3,480.0000	(0.939)	0	0	0
17/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
17/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
17/08/2009	€ / R 2009/09/14	12.90	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/08/2009	€ / R 2009/09/14	19.40	Put	Currency Future	7,838.0000	7,870.0000	0.408	0	0	0
17/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
17/08/2009	€ / R 2009/09/14	15.05	Put	Currency Future	3,490.0000	3,523.0000	0.946	0	0	0
17/08/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,346.0000	2,378.0000	1.364	0	0	0
17/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,163.0000	3,130.0000	(1.043)	0	0	0
17/08/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,445.0000	2,477.0000	1.309	0	0	0
17/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
17/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
17/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,963.0000	2,930.0000	(1.114)	0	0	0
17/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.00	Call	Currency Future	637.0000	609.0000	(4.396)	0	0	0
17/08/2009	€ / R 2009/09/14	12.25	Call	Currency Future	78.0000	72.0000	(7.692)	0	0	0
17/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,037.0000	1,066.0000	2.797	0	0	0
17/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,181.0000	1,149.0000	(2.710)	0	0	0
17/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,198.0000	2,230.0000	1.456	0	0	0
17/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	152.0000	141.0000	(7.237)	0	0	0
17/08/2009	€ / R 2009/09/14	9.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,522.0000	1,490.0000	(2.102)	0	0	0
17/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,149.0000	2,181.0000	1.489	0	0	0
17/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	766.0000	793.0000	3.525	0	0	0
17/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	854.0000	882.0000	3.279	0	0	0
17/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,838.0000	5,871.0000	0.565	0	0	0
17/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	439.0000	461.0000	5.011	0	0	0
17/08/2009	€ / R 2009/09/14	10.65	Call	Currency Future	944.0000	914.0000	(3.178)	0	0	0
17/08/2009	€ / R 2009/09/14	9.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	300.0000	318.0000	6.000	0	0	0
17/08/2009	€ / R 2009/09/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	€ / R 2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	180.0000	167.0000	(7.222)	0	0	0
17/08/2009	€ / R 2009/09/14	8.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.25	Put	Currency Future	131.0000	137.0000	4.580	0	0	0
17/08/2009	€ / R 2009/09/14	17.05	Put	Currency Future	5,488.0000	5,521.0000	0.601	0	0	0
17/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,297.0000	2,329.0000	1.393	0	0	0
17/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,609.0000	1,640.0000	1.927	0	0	0
17/08/2009	€ / R 2009/09/14	17.20	Put	Currency Future	5,638.0000	5,671.0000	0.585	0	0	0
17/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	367.0000	387.0000	5.450	0	0	0
17/08/2009	€ / R 2009/09/14	9.65	Call	Currency Future	1,918.0000	1,885.0000	(1.721)	0	0	0
17/08/2009	€ / R 2009/09/14	11.25	Call	Currency Future	443.0000	416.0000	(6.095)	0	0	0
17/08/2009	€ / R 2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	179.0000	186.0000	3.911	0	0	0
17/08/2009	€ / R 2009/09/14	13.50	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/09/14	10.65	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
17/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	232.0000	216.0000	(6.897)	0	0	0
17/08/2009	€ / R 2009/09/14	9.05	Call	Currency Future	2,514.0000	2,480.0000	(1.352)	0	0	0
17/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
17/08/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,952.0000	1,984.0000	1.639	0	0	0
17/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	555.0000	579.0000	4.324	0	0	0
17/08/2009	€ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.10	Put	Currency Future	94.0000	99.0000	5.319	0	0	0
17/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,099.0000	2,131.0000	1.525	0	0	0
17/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	€ / R 2009/09/14	12.30	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
17/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,564.0000	2,530.0000	(1.326)	0	0	0
17/08/2009	€ / R 2009/09/14	7.65	Call	Currency Future	3,913.0000	3,880.0000	(0.843)	0	0	0
17/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	269.0000	286.0000	6.320	0	0	0
17/08/2009	€ / R 2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	12.30	Put	Currency Future	810.0000	837.0000	3.333	0	0	0

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17/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	8.65	Call	Currency Future	2,913.0000	2,880.0000	(1.133)	0	0	0
17/08/2009	€ / R 2009/09/14	19.15	Put	Currency Future	7,588.0000	7,620.0000	0.422	0	0	0
17/08/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,495.0000	2,527.0000	1.283	0	0	0
17/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,001.0000	2,033.0000	1.599	0	0	0
17/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,563.0000	3,530.0000	(0.926)	0	0	0
17/08/2009	€ / R 2009/09/14	11.10	Call	Currency Future	556.0000	528.0000	(5.036)	0	0	0
17/08/2009	€ / R 2009/09/14	14.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	€ / R 2009/09/14	12.45	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
17/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/08/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,903.0000	1,935.0000	1.682	0	0	0
17/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.15	Put	Currency Future	5,588.0000	5,621.0000	0.591	0	0	0
17/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/09/14	12.05	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
17/08/2009	€ / R 2009/09/14	13.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	€ / R 2009/09/14	10.00	Call	Currency Future	1,572.0000	1,539.0000	(2.099)	0	0	0
17/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
17/08/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,693.0000	2,726.0000	1.225	0	0	0
17/08/2009	€ / R 2009/09/14	12.05	Put	Currency Future	596.0000	621.0000	4.195	0	0	0
17/08/2009	€ / R 2009/09/14	15.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,868.0000	1,835.0000	(1.767)	0	0	0
17/08/2009	€ / R 2009/09/14	11.40	Put	Currency Future	179.0000	186.0000	3.911	0	0	0
17/08/2009	€ / R 2009/09/14	13.55	Put	Currency Future	2,001.0000	2,033.0000	1.599	0	0	0
17/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,842.0000	2,875.0000	1.161	0	0	0
17/08/2009	€ / R 2009/09/14	13.55	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/09/14	19.00	Put	Currency Future	7,438.0000	7,470.0000	0.430	0	0	0
17/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,863.0000	2,830.0000	(1.153)	0	0	0
17/08/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,594.0000	2,626.0000	1.234	0	0	0
17/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,743.0000	2,775.0000	1.167	0	0	0

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17/08/2009	€ / R 2009/09/14	12.40	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
17/08/2009	€ / R 2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,139.0000	4,172.0000	0.797	0	0	0
17/08/2009	€ / R 2009/09/14	14.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	128.0000	119.0000	(7.031)	0	0	0
17/08/2009	€ / R 2009/09/14	17.00	Put	Currency Future	5,438.0000	5,471.0000	0.607	0	0	0
17/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,863.0000	3,830.0000	(0.854)	0	0	0
17/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
17/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,561.0000	1,592.0000	1.986	0	0	0
17/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,805.0000	1,836.0000	1.717	0	0	0
17/08/2009	€ / R 2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	16.45	Put	Currency Future	4,888.0000	4,921.0000	0.675	0	0	0
17/08/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,544.0000	2,577.0000	1.297	0	0	0
17/08/2009	€ / R 2009/09/14	12.40	Put	Currency Future	899.0000	927.0000	3.115	0	0	0
17/08/2009	€ / R 2009/09/14	10.00	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
17/08/2009	€ / R 2009/09/14	15.55	Put	Currency Future	3,989.0000	4,022.0000	0.827	0	0	0
17/08/2009	€ / R 2009/09/14	11.65	Put	Currency Future	300.0000	318.0000	6.000	0	0	0
17/08/2009	€ / R 2009/09/14	10.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	516.0000	539.0000	4.457	0	0	0
17/08/2009	€ / R 2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	310.0000	285.0000	(8.065)	0	0	0
17/08/2009	€ / R 2009/09/14	10.15	Call	Currency Future	1,424.0000	1,392.0000	(2.247)	0	0	0
17/08/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,166.0000	2,132.0000	(1.570)	0	0	0
17/08/2009	€ / R 2009/09/14	10.45	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
17/08/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,247.0000	2,279.0000	1.424	0	0	0
17/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
17/08/2009	€ / R 2009/09/14	15.00	Put	Currency Future	3,440.0000	3,473.0000	0.959	0	0	0
17/08/2009	€ / R 2009/09/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	13.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/08/2009	€ / R 2009/09/14	12.45	Put	Currency Future	945.0000	973.0000	2.963	0	0	0
17/08/2009	€ / R 2009/09/14	7.00	Call	Currency Future	4,563.0000	4,530.0000	(0.723)	0	0	0
17/08/2009	€ / R 2009/09/14	17.55	Put	Currency Future	5,988.0000	6,021.0000	0.551	0	0	0
17/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	721.0000	692.0000	(4.022)	0	0	0
17/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,388.0000	6,420.0000	0.501	0	0	0
17/08/2009	€ / R 2009/09/14	14.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
17/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
17/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	197.0000	205.0000	4.061	0	0	0
17/08/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,163.0000	5,130.0000	(0.639)	0	0	0
17/08/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,561.0000	1,592.0000	1.986	0	0	0
17/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	232.0000	216.0000	(6.897)	0	0	0
17/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	374.0000	348.0000	(6.952)	0	0	0
17/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	4,013.0000	3,980.0000	(0.822)	0	0	0
17/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	7.90	Call	Currency Future	3,663.0000	3,630.0000	(0.901)	0	0	0
17/08/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,643.0000	2,676.0000	1.249	0	0	0
17/08/2009	€ / R 2009/09/14	11.30	Put	Currency Future	145.0000	152.0000	4.828	0	0	0
17/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	3,013.0000	2,980.0000	(1.095)	0	0	0
17/08/2009	€ / R 2009/09/14	7.15	Call	Currency Future	4,413.0000	4,380.0000	(0.748)	0	0	0
17/08/2009	€ / R 2009/09/14	9.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	269.0000	286.0000	6.320	0	0	0
17/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.70	Put	Currency Future	6,138.0000	6,171.0000	0.538	0	0	0
17/08/2009	€ / R 2009/09/14	8.15	Call	Currency Future	3,413.0000	3,380.0000	(0.967)	0	0	0
17/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,839.0000	3,872.0000	0.860	0	0	0
17/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,113.0000	4,080.0000	(0.802)	0	0	0
17/08/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,290.0000	3,323.0000	1.003	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	374.0000	348.0000	(6.952)	0	0	0
17/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,017.0000	1,984.0000	(1.636)	0	0	0
17/08/2009	€ / R 2009/09/14	19.70	Put	Currency Future	8,138.0000	8,170.0000	0.393	0	0	0
17/08/2009	€ / R 2009/09/14	11.40	Call	Currency Future	341.0000	316.0000	(7.331)	0	0	0
17/08/2009	€ / R 2009/09/14	9.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,613.0000	5,580.0000	(0.588)	0	0	0
17/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,037.0000	1,007.0000	(2.893)	0	0	0
17/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,414.0000	2,380.0000	(1.408)	0	0	0
17/08/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,838.0000	6,870.0000	0.468	0	0	0
17/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,942.0000	2,974.0000	1.088	0	0	0
17/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.65	Put	Currency Future	4,089.0000	4,122.0000	0.807	0	0	0
17/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	9.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	€ / R 2009/09/14	8.50	Call	Currency Future	3,063.0000	3,030.0000	(1.077)	0	0	0
17/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,338.0000	5,371.0000	0.618	0	0	0
17/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,133.0000	1,101.0000	(2.824)	0	0	0
17/08/2009	€ / R 2009/09/14	10.60	Call	Currency Future	990.0000	960.0000	(3.030)	0	0	0
17/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,590.0000	3,622.0000	0.891	0	0	0
17/08/2009	€ / R 2009/09/14	10.90	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
17/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,614.0000	2,580.0000	(1.301)	0	0	0
17/08/2009	€ / R 2009/09/14	10.60	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
17/08/2009	€ / R 2009/09/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,540.0000	3,572.0000	0.904	0	0	0
17/08/2009	€ / R 2009/09/14	15.50	Put	Currency Future	3,939.0000	3,972.0000	0.838	0	0	0
17/08/2009	€ / R 2009/09/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/09/14	11.50	Put	Currency Future	218.0000	226.0000	3.670	0	0	0
17/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,938.0000	5,971.0000	0.556	0	0	0
17/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
17/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	7.50	Call	Currency Future	4,063.0000	4,030.0000	(0.812)	0	0	0
17/08/2009	€ / R 2009/09/14	14.95	Put	Currency Future	3,390.0000	3,423.0000	0.973	0	0	0
17/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,538.0000	6,570.0000	0.489	0	0	0
17/08/2009	€ / R 2009/09/14	10.50	Call	Currency Future	1,085.0000	1,053.0000	(2.949)	0	0	0
17/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	280.0000	256.0000	(8.571)	0	0	0
17/08/2009	€ / R 2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,963.0000	3,930.0000	(0.833)	0	0	0
17/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	7,888.0000	7,920.0000	0.406	0	0	0
17/08/2009	€ / R 2009/09/14	9.50	Call	Currency Future	2,066.0000	2,034.0000	(1.549)	0	0	0
17/08/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,463.0000	5,430.0000	(0.604)	0	0	0
17/08/2009	€ / R 2009/09/14	11.35	Put	Currency Future	161.0000	168.0000	4.348	0	0	0
17/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	3,113.0000	3,080.0000	(1.060)	0	0	0
17/08/2009	€ / R 2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.45	Call	Currency Future	310.0000	285.0000	(8.065)	0	0	0
17/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	100
17/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	3,889.0000	3,922.0000	0.849	0	0	0
17/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,038.0000	5,071.0000	0.655	0	0	0
17/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	197.0000	205.0000	4.061	0	0	0
17/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	2,116.0000	2,083.0000	(1.560)	0	0	0
17/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,315.0000	2,281.0000	(1.469)	0	0	0
17/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	596.0000	568.0000	(4.698)	0	0	0
17/08/2009	€ / R 2009/09/14	12.50	Put	Currency Future	991.0000	1,019.0000	2.825	0	0	0
17/08/2009	€ / R 2009/09/14	9.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.50	Put	Currency Future	7,938.0000	7,970.0000	0.403	0	0	0

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17/08/2009	€ / R 2009/09/14	8.25	Call	Currency Future	3,313.0000	3,280.0000	(0.996)	0	0	0
17/08/2009	€ / R 2009/09/14	17.45	Put	Currency Future	5,888.0000	5,921.0000	0.560	0	0	0
17/08/2009	€ / R 2009/09/14	7.25	Call	Currency Future	4,313.0000	4,280.0000	(0.765)	0	0	0
17/08/2009	€ / R 2009/09/14	11.30	Call	Currency Future	408.0000	381.0000	(6.618)	0	0	0
17/08/2009	€ / R 2009/09/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	9.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
17/08/2009	€ / R 2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	10.25	Call	Currency Future	1,327.0000	1,295.0000	(2.411)	0	0	0
17/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,464.0000	2,430.0000	(1.380)	0	0	0
17/08/2009	€ / R 2009/09/14	19.55	Put	Currency Future	7,988.0000	8,020.0000	0.401	0	0	0
17/08/2009	€ / R 2009/09/14	17.25	Put	Currency Future	5,688.0000	5,721.0000	0.580	0	0	0
17/08/2009	€ / R 2009/09/14	15.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	12.20	Put	Currency Future	722.0000	749.0000	3.740	0	0	0
17/08/2009	€ / R 2009/09/14	19.25	Put	Currency Future	7,688.0000	7,720.0000	0.416	0	0	0
17/08/2009	€ / R 2009/09/14	12.20	Call	Currency Future	85.0000	78.0000	(8.235)	0	0	0
17/08/2009	€ / R 2009/09/14	10.25	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	480.0000	453.0000	(5.625)	0	0	0
17/08/2009	€ / R 2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	117.0000	123.0000	5.128	0	0	0
17/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,690.0000	3,722.0000	0.867	0	0	0
17/08/2009	€ / R 2009/09/14	11.15	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
17/08/2009	€ / R 2009/09/14	12.10	Put	Currency Future	637.0000	663.0000	4.082	0	0	0
17/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
17/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,278.0000	1,246.0000	(2.504)	0	0	0
17/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,320.0000	1,350.0000	2.273	0	0	0
17/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,263.0000	3,230.0000	(1.011)	0	0	0
17/08/2009	€ / R 2009/09/14	12.10	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
17/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
17/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,265.0000	2,231.0000	(1.501)	0	0	0
17/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,739.0000	3,772.0000	0.883	0	0	0
17/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0

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17/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
17/08/2009	€ / R	2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R	2009/09/14	19.30	Put	Currency Future	7,738.0000	7,770.0000	0.414	0	0	0
17/08/2009	€ / R	2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	€ / R	2009/09/14	17.30	Put	Currency Future	5,738.0000	5,771.0000	0.575	0	0	0
17/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,263.0000	4,230.0000	(0.774)	0	0	0
17/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	680.0000	705.0000	3.676	0	0	0
17/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
17/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,130.0000	1,160.0000	2.655	0	0	0
17/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/08/2009	€ / R	2009/09/14	14.60	Put	Currency Future	3,041.0000	3,074.0000	1.085	0	0	0
17/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,743.0000	2,775.0000	1.167	0	0	0
17/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R	2009/09/14	12.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/08/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,177.0000	1,207.0000	2.549	0	0	0
17/08/2009	€ / R	2009/09/14	12.70	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,050.0000	2,082.0000	1.561	0	0	0
17/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,272.0000	1,302.0000	2.358	0	0	0
17/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,367.0000	1,398.0000	2.268	0	0	0
17/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
17/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,842.0000	2,875.0000	1.161	0	0	0
17/08/2009	€ / R	2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
17/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	679.0000	650.0000	(4.271)	0	0	0
17/08/2009	€ / R	2009/12/14			Currency Future	11.7518	11.7186	(0.283)	11.7900	11.7600	13,418
17/08/2009	€ / R	2009/12/14	13.15	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
17/08/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,588.0000	1,617.0000	1.826	0	0	0
17/08/2009	€ / R	2009/12/14	12.75	Put	Currency Future	1,246.0000	1,273.0000	2.167	0	0	0
17/08/2009	€ / R	2009/12/14	9.90	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
17/08/2009	€ / R	2009/12/14	13.40	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
17/08/2009	€ / R	2009/12/14	12.90	Call	Currency Future	224.0000	218.0000	(2.679)	0	0	0
17/08/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,453.0000	4,420.0000	(0.741)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	17.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,709.0000	3,676.0000	(0.890)	0	0	0
17/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,267.0000	2,295.0000	1.235	0	0	0
17/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	190.0000	186.0000	(2.105)	0	0	0
17/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,895.0000	1,863.0000	(1.689)	0	0	0
17/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,993.0000	2,023.0000	1.505	0	0	0
17/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,771.0000	2,738.0000	(1.191)	0	0	0
17/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
17/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,501.0000	1,529.0000	1.865	0	0	0
17/08/2009	€ / R 2009/12/14	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,811.0000	1,840.0000	1.601	0	0	0
17/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,372.0000	1,400.0000	2.041	0	0	0
17/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,461.0000	3,428.0000	(0.953)	0	0	0
17/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	426.0000	416.0000	(2.347)	0	0	0
17/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,800.0000	1,769.0000	(1.722)	0	0	0
17/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,221.0000	2,250.0000	1.306	0	0	0
17/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	203.0000	198.0000	(2.463)	0	0	0
17/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,869.0000	2,836.0000	(1.150)	0	0	0
17/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	49.0000	50.0000	2.041	0	0	0
17/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	515.0000	503.0000	(2.330)	0	0	0
17/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,109.0000	6,142.0000	0.540	0	0	0
17/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
17/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
17/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,458.0000	1,486.0000	1.920	0	0	0
17/08/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,858.0000	3,825.0000	(0.855)	0	0	0
17/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,176.0000	4,208.0000	0.766	0	0	0
17/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	514.0000	534.0000	3.891	0	0	0
17/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,588.0000	1,617.0000	1.826	0	0	0
17/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,288.0000	1,315.0000	2.096	0	0	0
17/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,501.0000	1,529.0000	1.865	0	0	0
17/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	395.0000	386.0000	(2.278)	0	0	0
17/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,758.0000	3,725.0000	(0.878)	0	0	0
17/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,348.0000	3,379.0000	0.926	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
17/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	158.0000	154.0000	(2.532)	0	0	0
17/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	354.0000	345.0000	(2.542)	0	0	0
17/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	275.0000	268.0000	(2.545)	0	0	0
17/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	937.0000	915.0000	(2.348)	0	0	0
17/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,704.0000	7,737.0000	0.428	0	0	0
17/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
17/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,404.0000	2,433.0000	1.206	0	0	0
17/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,856.0000	1,886.0000	1.616	0	0	0
17/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	381.0000	372.0000	(2.362)	0	0	0
17/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,106.0000	4,073.0000	(0.804)	0	0	0
17/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	203.0000	198.0000	(2.463)	0	0	0
17/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,204.0000	3,235.0000	0.968	0	0	0
17/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
17/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,103.0000	8,136.0000	0.407	0	0	0
17/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,450.0000	2,479.0000	1.184	0	0	0
17/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,947.0000	1,977.0000	1.541	0	0	0
17/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	248.0000	242.0000	(2.419)	0	0	0
17/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,931.0000	3,963.0000	0.814	0	0	0
17/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
17/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,753.0000	1,722.0000	(1.768)	0	0	0
17/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,163.0000	1,133.0000	(2.580)	0	0	0
17/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	184.0000	180.0000	(2.174)	0	0	0
17/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	232.0000	226.0000	(2.586)	0	0	0
17/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	641.0000	663.0000	3.432	0	0	0
17/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
17/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	217.0000	211.0000	(2.765)	0	0	0
17/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
17/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	35.0000	35.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,947.0000	1,977.0000	1.541	0	0	0
17/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,330.0000	1,357.0000	2.030	0	0	0
17/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	443.0000	432.0000	(2.483)	0	0	0
17/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,009.0000	6,042.0000	0.549	0	0	0
17/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,373.0000	4,405.0000	0.732	0	0	0
17/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
17/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,854.0000	7,887.0000	0.420	0	0	0
17/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,176.0000	2,205.0000	1.333	0	0	0
17/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,902.0000	1,931.0000	1.525	0	0	0
17/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	239.0000	234.0000	(2.092)	0	0	0
17/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,086.0000	2,054.0000	(1.534)	0	0	0
17/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
17/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,659.0000	3,626.0000	(0.902)	0	0	0
17/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,304.0000	4,271.0000	(0.767)	0	0	0
17/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,860.0000	5,893.0000	0.563	0	0	0
17/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	224.0000	218.0000	(2.679)	0	0	0
17/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,039.0000	2,069.0000	1.471	0	0	0
17/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,633.0000	1,661.0000	1.715	0	0	0
17/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,123.0000	1,150.0000	2.404	0	0	0
17/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	218.0000	230.0000	5.505	0	0	0
17/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,722.0000	2,689.0000	(1.212)	0	0	0
17/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,415.0000	1,443.0000	1.979	0	0	0
17/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	210.0000	204.0000	(2.857)	0	0	0
17/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,066.0000	3,034.0000	(1.044)	0	0	0
17/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
17/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,004.0000	8,036.0000	0.400	0	0	0
17/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,300.0000	3,331.0000	0.939	0	0	0
17/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,313.0000	3,280.0000	(0.996)	0	0	0
17/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	111.0000	115.0000	3.604	0	0	0
17/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	674.0000	697.0000	3.412	0	0	0
17/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,330.0000	2,297.0000	(1.416)	0	0	0
17/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
17/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,205.0000	1,232.0000	2.241	0	0	0
17/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,056.0000	4,023.0000	(0.814)	0	0	0
17/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,043.0000	1,069.0000	2.493	0	0	0
17/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,521.0000	1,490.0000	(2.038)	0	0	0
17/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,274.0000	4,307.0000	0.772	0	0	0
17/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	28.0000	28.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,372.0000	1,400.0000	2.041	0	0	0
17/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,312.0000	2,341.0000	1.254	0	0	0
17/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	779.0000	803.0000	3.081	0	0	0
17/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
17/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,039.0000	2,069.0000	1.471	0	0	0
17/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
17/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	410.0000	401.0000	(2.195)	0	0	0
17/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
17/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,711.0000	5,744.0000	0.578	0	0	0
17/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
17/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
17/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,131.0000	2,160.0000	1.361	0	0	0
17/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,004.0000	1,030.0000	2.590	0	0	0
17/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
17/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
17/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,476.0000	2,444.0000	(1.292)	0	0	0
17/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	744.0000	767.0000	3.091	0	0	0
17/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	185.0000	196.0000	5.946	0	0	0
17/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
17/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,735.0000	3,767.0000	0.857	0	0	0
17/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,545.0000	1,573.0000	1.812	0	0	0
17/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,156.0000	3,187.0000	0.982	0	0	0
17/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	163.0000	159.0000	(2.454)	0	0	0
17/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,013.0000	3,043.0000	0.996	0	0	0
17/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
17/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	69.0000	72.0000	4.348	0	0	0
17/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
17/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
17/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	254.0000	267.0000	5.118	0	0	0
17/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	196.0000	192.0000	(2.041)	0	0	0
17/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,721.0000	1,750.0000	1.685	0	0	0
17/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,766.0000	1,795.0000	1.642	0	0	0
17/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,635.0000	2,665.0000	1.139	0	0	0
17/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	869.0000	849.0000	(2.301)	0	0	0
17/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,545.0000	1,573.0000	1.812	0	0	0
17/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,677.0000	1,706.0000	1.729	0	0	0
17/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,811.0000	1,840.0000	1.601	0	0	0
17/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	317.0000	309.0000	(2.524)	0	0	0
17/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,135.0000	2,102.0000	(1.546)	0	0	0
17/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,574.0000	2,542.0000	(1.243)	0	0	0
17/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
17/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	55.0000	57.0000	3.636	0	0	0
17/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,475.0000	1,445.0000	(2.034)	0	0	0
17/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	478.0000	466.0000	(2.510)	0	0	0
17/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
17/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
17/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	306.0000	298.0000	(2.614)	0	0	0
17/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
17/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,560.0000	3,527.0000	(0.927)	0	0	0
17/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,590.0000	3,621.0000	0.864	0	0	0
17/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,706.0000	1,675.0000	(1.817)	0	0	0
17/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
17/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,993.0000	2,023.0000	1.505	0	0	0
17/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	179.0000	174.0000	(2.793)	0	0	0
17/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
17/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,083.0000	1,109.0000	2.401	0	0	0
17/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
17/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
17/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	709.0000	732.0000	3.244	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	26.0000	26.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	806.0000	786.0000	(2.481)	0	0	0
17/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
17/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,221.0000	2,250.0000	1.306	0	0	0
17/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,589.0000	2,619.0000	1.159	0	0	0
17/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	285.0000	278.0000	(2.456)	0	0	0
17/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,553.0000	4,520.0000	(0.725)	0	0	0
17/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
17/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
17/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	460.0000	449.0000	(2.391)	0	0	0
17/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,496.0000	2,526.0000	1.202	0	0	0
17/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	145.0000	141.0000	(2.759)	0	0	0
17/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	576.0000	597.0000	3.646	0	0	0
17/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
17/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
17/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
17/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,611.0000	5,644.0000	0.588	0	0	0
17/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,324.0000	4,356.0000	0.740	0	0	0
17/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0
17/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	965.0000	991.0000	2.694	0	0	0
17/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,116.0000	3,083.0000	(1.059)	0	0	0
17/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,512.0000	5,545.0000	0.599	0	0	0
17/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,638.0000	3,670.0000	0.880	0	0	0
17/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	118.0000	114.0000	(3.390)	0	0	0
17/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,979.0000	4,012.0000	0.829	0	0	0
17/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,766.0000	1,795.0000	1.642	0	0	0
17/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,942.0000	1,911.0000	(1.596)	0	0	0
17/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	496.0000	484.0000	(2.419)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,554.0000	7,587.0000	0.437	0	0	0
17/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
17/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
17/08/2009	€ / R 2009/12/14	10.90	Call	Currency Future	1,007.0000	985.0000	(2.185)	0	0	0
17/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
17/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,427.0000	2,395.0000	(1.319)	0	0	0
17/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	608.0000	630.0000	3.618	0	0	0
17/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	201.0000	213.0000	5.970	0	0	0
17/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,404.0000	2,433.0000	1.206	0	0	0
17/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	155.0000	166.0000	7.097	0	0	0
17/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,567.0000	1,536.0000	(1.978)	0	0	0
17/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,412.0000	3,379.0000	(0.967)	0	0	0
17/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	561.0000	545.0000	(2.852)	0	0	0
17/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,455.0000	7,488.0000	0.443	0	0	0
17/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	903.0000	881.0000	(2.436)	0	0	0
17/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,176.0000	2,205.0000	1.333	0	0	0
17/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,085.0000	2,115.0000	1.439	0	0	0
17/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
17/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
17/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	852.0000	877.0000	2.934	0	0	0
17/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
17/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,503.0000	4,470.0000	(0.733)	0	0	0
17/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	459.0000	477.0000	3.922	0	0	0
17/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,833.0000	3,865.0000	0.835	0	0	0
17/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
17/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	256.0000	250.0000	(2.344)	0	0	0
17/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
17/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,267.0000	2,295.0000	1.235	0	0	0

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17/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,721.0000	1,750.0000	1.685	0	0	0
17/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,511.0000	3,478.0000	(0.940)	0	0	0
17/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,462.0000	5,495.0000	0.604	0	0	0
17/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,313.0000	5,346.0000	0.621	0	0	0
17/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,358.0000	2,387.0000	1.230	0	0	0
17/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	173.0000	169.0000	(2.312)	0	0	0
17/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,504.0000	7,537.0000	0.440	0	0	0
17/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,404.0000	4,371.0000	(0.749)	0	0	0
17/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,562.0000	5,595.0000	0.593	0	0	0
17/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
17/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
17/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,164.0000	1,190.0000	2.234	0	0	0
17/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,806.0000	6,839.0000	0.485	0	0	0
17/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,604.0000	7,637.0000	0.434	0	0	0
17/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,017.0000	2,984.0000	(1.094)	0	0	0
17/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	544.0000	565.0000	3.860	0	0	0
17/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,232.0000	2,200.0000	(1.434)	0	0	0
17/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	94.0000	91.0000	(3.191)	0	0	0
17/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,038.0000	2,006.0000	(1.570)	0	0	0
17/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,358.0000	6,391.0000	0.519	0	0	0
17/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
17/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,153.0000	8,186.0000	0.405	0	0	0
17/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,007.0000	3,974.0000	(0.824)	0	0	0
17/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	433.0000	450.0000	3.926	0	0	0
17/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,867.0000	4,900.0000	0.678	0	0	0
17/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,159.0000	6,192.0000	0.536	0	0	0
17/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	585.0000	569.0000	(2.735)	0	0	0
17/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	142.0000	152.0000	7.042	0	0	0
17/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	293.0000	308.0000	5.119	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,127.0000	4,159.0000	0.775	0	0	0
17/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	383.0000	399.0000	4.178	0	0	0
17/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,028.0000	4,061.0000	0.819	0	0	0
17/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,613.0000	1,582.0000	(1.922)	0	0	0
17/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,044.0000	1,021.0000	(2.203)	0	0	0
17/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,761.0000	5,793.0000	0.555	0	0	0
17/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	815.0000	840.0000	3.067	0	0	0
17/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	745.0000	726.0000	(2.550)	0	0	0
17/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,907.0000	3,874.0000	(0.845)	0	0	0
17/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,078.0000	4,110.0000	0.785	0	0	0
17/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,673.0000	2,640.0000	(1.235)	0	0	0
17/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,542.0000	2,572.0000	1.180	0	0	0
17/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
17/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
17/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
17/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
17/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
17/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,754.0000	7,787.0000	0.426	0	0	0
17/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	129.0000	139.0000	7.752	0	0	0
17/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,396.0000	3,428.0000	0.942	0	0	0
17/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,493.0000	3,524.0000	0.887	0	0	0
17/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,108.0000	3,139.0000	0.997	0	0	0
17/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,919.0000	2,886.0000	(1.131)	0	0	0
17/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,081.0000	1,057.0000	(2.220)	0	0	0
17/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
17/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,990.0000	1,958.0000	(1.608)	0	0	0
17/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,250.0000	1,221.0000	(2.320)	0	0	0
17/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	407.0000	424.0000	4.177	0	0	0
17/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	609.0000	593.0000	(2.627)	0	0	0
17/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,968.0000	2,935.0000	(1.112)	0	0	0
17/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	99.0000	102.0000	3.030	0	0	0
17/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	0
17/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
17/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	273.0000	287.0000	5.128	0	0	0
17/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,507.0000	6,540.0000	0.507	0	0	0
17/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,957.0000	3,924.0000	(0.834)	0	0	0
17/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	314.0000	329.0000	4.777	0	0	0
17/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	716.0000	698.0000	(2.514)	0	0	0
17/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,016.0000	5,048.0000	0.638	0	0	0
17/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
17/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	538.0000	523.0000	(2.788)	0	0	0
17/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	367.0000	358.0000	(2.452)	0	0	13,482
17/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,541.0000	3,573.0000	0.904	0	0	0
17/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,904.0000	7,937.0000	0.418	0	0	0
17/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	336.0000	352.0000	4.762	0	0	0
17/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
17/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,119.0000	1,095.0000	(2.145)	0	0	0
17/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	486.0000	504.0000	3.704	0	0	0
17/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,910.0000	5,943.0000	0.558	0	0	0
17/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	775.0000	756.0000	(2.452)	0	0	0
17/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,525.0000	2,493.0000	(1.267)	0	0	0
17/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
17/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	688.0000	670.0000	(2.616)	0	0	0
17/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	635.0000	618.0000	(2.677)	0	0	0
17/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	815.0000	840.0000	3.067	0	0	0
17/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	837.0000	817.0000	(2.389)	0	0	0
17/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	12,547
17/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
17/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	341.0000	333.0000	(2.346)	0	0	0
17/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	317.0000	309.0000	(2.524)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	889.0000	914.0000	2.812	0	0	0
17/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	965.0000	991.0000	2.694	0	0	0
17/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,918.0000	2,948.0000	1.028	0	0	0
17/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,164.0000	1,190.0000	2.234	0	0	0
17/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	661.0000	644.0000	(2.572)	0	0	0
17/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	329.0000	321.0000	(2.432)	0	0	0
17/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	359.0000	375.0000	4.457	0	0	0
17/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
17/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	927.0000	952.0000	2.697	0	0	0
17/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,060.0000	3,091.0000	1.013	0	0	0
17/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	275.0000	268.0000	(2.545)	0	0	0
17/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,384.0000	1,354.0000	(2.168)	0	0	0
17/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,965.0000	2,996.0000	1.046	0	0	0
17/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	83.0000	86.0000	3.614	0	0	0
17/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,354.0000	4,321.0000	(0.758)	0	0	0
17/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	170.0000	181.0000	6.471	0	0	0
17/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	972.0000	949.0000	(2.366)	0	0	0
17/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,123.0000	1,150.0000	2.404	0	0	0
17/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
17/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
17/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,362.0000	3,329.0000	(0.982)	0	0	0
17/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	235.0000	248.0000	5.532	0	0	0
17/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,206.0000	1,177.0000	(2.405)	0	0	0
17/08/2009	€ / R 2009/12/14	17.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	17.70	Put	Currency Future	5,960.0000	5,992.0000	0.537	0	0	0
17/08/2009	€ / R 2009/12/14	17.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	19.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	27.0000	27.0000	-	0	0	0
17/08/2009	€ / R 2009/12/14	19.70	Put	Currency Future	7,954.0000	7,987.0000	0.415	0	0	0
17/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,379.0000	2,346.0000	(1.387)	0	0	0
17/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
17/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,430.0000	1,399.0000	(2.168)	0	0	0
17/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	78.0000	81.0000	3.846	0	0	0
17/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,053.0000	8,086.0000	0.410	0	0	0
17/08/2009	€ / R	2009/12/14	15.40	Put	Currency Future	3,687.0000	3,719.0000	0.868	0	0	0
17/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,059.0000	6,092.0000	0.545	0	0	0
17/08/2009	€ / R	2009/12/14	19.40	Put	Currency Future	7,654.0000	7,687.0000	0.431	0	0	0
17/08/2009	€ / R	2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	17.40	Put	Currency Future	5,661.0000	5,694.0000	0.583	0	0	0
17/08/2009	€ / R	2009/12/14	15.50	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
17/08/2009	€ / R	2009/12/14	10.50	Put	Currency Future	88.0000	91.0000	3.409	0	0	0
17/08/2009	€ / R	2009/12/14	15.50	Put	Currency Future	3,784.0000	3,816.0000	0.846	0	0	0
17/08/2009	€ / R	2009/12/14	14.50	Put	Currency Future	2,823.0000	2,854.0000	1.098	0	0	0
17/08/2009	€ / R	2009/12/14	14.50	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
17/08/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,339.0000	1,309.0000	(2.240)	0	0	0
17/08/2009	€ / R	2009/12/14	9.50	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
17/08/2009	€ / R	2009/12/14	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
17/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,155.0000	4,122.0000	(0.794)	0	0	0
17/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	3,882.0000	3,914.0000	0.824	0	0	0
17/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
17/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
17/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,165.0000	3,132.0000	(1.043)	0	0	0
17/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,184.0000	2,151.0000	(1.511)	0	0	0
17/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,254.0000	4,221.0000	(0.776)	0	0	0
17/08/2009	€ / R	2009/12/14	8.50	Call	Currency Future	3,263.0000	3,231.0000	(0.981)	0	0	0
17/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,281.0000	2,248.0000	(1.447)	0	0	0
17/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,155.0000	4,122.0000	(0.794)	0	0	0
17/08/2009	€ / R	2010/03/15			Currency Future	11.9363	11.9033	(0.276)	0.0000	0.0000	1,356
17/08/2009	€ / R	2010/03/15	12.00	Call	Currency Future	674.0000	662.0000	(1.780)	0	0	0
17/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
17/08/2009	€ / R	2010/03/15	7.90	Call	Currency Future	4,052.0000	4,019.0000	(0.814)	0	0	0
17/08/2009	€ / R	2010/03/15	11.20	Call	Currency Future	1,067.0000	1,048.0000	(1.781)	0	0	0
17/08/2009	€ / R	2010/03/15	14.95	Call	Currency Future	173.0000	170.0000	(1.734)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R	2010/03/15	15.40	Call	Currency Future	146.0000	143.0000	(2.055)	0	0	0
17/08/2009	€ / R	2010/03/15	19.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
17/08/2009	€ / R	2010/03/15	12.00	Put	Currency Future	738.0000	759.0000	2.846	0	0	0
17/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	€ / R	2010/03/15	7.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
17/08/2009	€ / R	2010/03/15	8.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	€ / R	2010/03/15	15.50	Put	Currency Future	3,705.0000	3,735.0000	0.810	0	0	0
17/08/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,187.0000	3,217.0000	0.941	0	0	0
17/08/2009	€ / R	2010/03/15	9.55	Put	Currency Future	45.0000	45.0000	-	0	0	0
17/08/2009	€ / R	2010/03/15	17.55	Put	Currency Future	5,679.0000	5,710.0000	0.546	0	0	0
17/08/2009	€ / R	2010/03/15	16.25	Put	Currency Future	4,421.0000	4,451.0000	0.679	0	0	0
17/08/2009	€ / R	2010/03/15	19.75	Put	Currency Future	7,830.0000	7,863.0000	0.421	0	0	0
17/08/2009	€ / R	2010/03/15	8.90	Call	Currency Future	3,068.0000	3,035.0000	(1.076)	0	0	0
17/08/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,920.0000	2,888.0000	(1.096)	0	0	0
17/08/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,135.0000	4,165.0000	0.726	0	0	0
17/08/2009	€ / R	2010/03/15	15.15	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
17/08/2009	€ / R	2010/03/15	13.40	Put	Currency Future	1,798.0000	1,825.0000	1.502	0	0	0
17/08/2009	€ / R	2010/03/15	19.55	Put	Currency Future	7,633.0000	7,665.0000	0.419	0	0	0
17/08/2009	€ / R	2010/03/15	16.25	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
17/08/2009	€ / R	2010/03/15	11.90	Call	Currency Future	713.0000	699.0000	(1.964)	0	0	0
17/08/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,127.0000	8,160.0000	0.406	0	0	0
17/08/2009	€ / R	2010/03/15	17.75	Put	Currency Future	5,874.0000	5,906.0000	0.545	0	0	0
17/08/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,234.0000	2,262.0000	1.253	0	0	0
17/08/2009	€ / R	2010/03/15	9.05	Put	Currency Future	34.0000	34.0000	-	0	0	0
17/08/2009	€ / R	2010/03/15	12.15	Put	Currency Future	835.0000	857.0000	2.635	0	0	0
17/08/2009	€ / R	2010/03/15	13.95	Put	Currency Future	2,278.0000	2,306.0000	1.229	0	0	0
17/08/2009	€ / R	2010/03/15	15.15	Put	Currency Future	3,374.0000	3,404.0000	0.889	0	0	0
17/08/2009	€ / R	2010/03/15	13.40	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
17/08/2009	€ / R	2010/03/15	15.55	Put	Currency Future	3,752.0000	3,783.0000	0.826	0	0	0
17/08/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,468.0000	3,498.0000	0.865	0	0	0
17/08/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,087.0000	4,117.0000	0.734	0	0	0
17/08/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,904.0000	3,871.0000	(0.845)	0	0	0
17/08/2009	€ / R	2010/03/15	12.15	Call	Currency Future	622.0000	611.0000	(1.768)	0	0	0
17/08/2009	€ / R	2010/03/15	15.95	Call	Currency Future	121.0000	118.0000	(2.479)	0	0	0
17/08/2009	€ / R	2010/03/15	8.15	Put	Currency Future	19.0000	19.0000	-	0	0	0
17/08/2009	€ / R	2010/03/15	10.40	Put	Currency Future	115.0000	122.0000	6.087	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	139.0000	136.0000	(2.158)	0	0	0
17/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,707.0000	3,674.0000	(0.890)	0	0	0
17/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,167.0000	6,198.0000	0.503	0	0	0
17/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
17/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	7.95	Call	Currency Future	4,003.0000	3,970.0000	(0.824)	0	0	0
17/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	242.0000	237.0000	(2.066)	0	0	0
17/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,652.0000	1,625.0000	(1.634)	0	0	0
17/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
17/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	5,923.0000	5,955.0000	0.540	0	0	0
17/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
17/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	177.0000	173.0000	(2.260)	0	0	0
17/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	366.0000	360.0000	(1.639)	0	0	0
17/08/2009	€ / R 2010/03/15	12.20	Put	Currency Future	869.0000	891.0000	2.532	0	0	0
17/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	265.0000	259.0000	(2.264)	0	0	0
17/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,325.0000	4,355.0000	0.694	0	0	0
17/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,431.0000	2,398.0000	(1.357)	0	0	0
17/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
17/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	677.0000	696.0000	2.806	0	0	0
17/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	15.90	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
17/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	85.0000	90.0000	5.882	0	0	0
17/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	605.0000	595.0000	(1.653)	0	0	0
17/08/2009	€ / R 2010/03/15	12.95	Call	Currency Future	413.0000	406.0000	(1.695)	0	0	0
17/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,456.0000	2,484.0000	1.140	0	0	0
17/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,927.0000	1,954.0000	1.401	0	0	0
17/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
17/08/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,140.0000	3,170.0000	0.955	0	0	0
17/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,821.0000	1,794.0000	(1.483)	0	0	0
17/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	903.0000	926.0000	2.547	0	0	0
17/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,028.0000	8,060.0000	0.399	0	0	0
17/08/2009	€ / R 2010/03/15	7.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,589.0000	1,615.0000	1.636	0	0	0
17/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,411.0000	3,378.0000	(0.967)	0	0	0
17/08/2009	€ / R 2010/03/15	9.90	Call	Currency Future	2,091.0000	2,059.0000	(1.530)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	37.0000	37.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,019.0000	2,986.0000	(1.093)	0	0	0
17/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	375.0000	369.0000	(1.600)	0	0	0
17/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
17/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,261.0000	1,238.0000	(1.824)	0	0	0
17/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	330.0000	345.0000	4.545	0	0	0
17/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
17/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	32.0000	32.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	311.0000	324.0000	4.180	0	0	0
17/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
17/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	199.0000	208.0000	4.523	0	0	0
17/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,773.0000	2,740.0000	(1.190)	0	0	0
17/08/2009	€ / R 2010/03/15	9.95	Call	Currency Future	2,042.0000	2,013.0000	(1.420)	0	0	0
17/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,097.0000	1,078.0000	(1.732)	0	0	0
17/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
17/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	770.0000	791.0000	2.727	0	0	0
17/08/2009	€ / R 2010/03/15	10.80	Call	Currency Future	1,335.0000	1,311.0000	(1.798)	0	0	0
17/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,756.0000	3,723.0000	(0.879)	0	0	0
17/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,772.0000	2,801.0000	1.046	0	0	0
17/08/2009	€ / R 2010/03/15	9.95	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
17/08/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,822.0000	2,789.0000	(1.169)	0	0	0
17/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,610.0000	3,640.0000	0.831	0	0	0
17/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	7,880.0000	7,912.0000	0.406	0	0	0
17/08/2009	€ / R 2010/03/15	9.80	Call	Currency Future	2,188.0000	2,155.0000	(1.508)	0	0	0
17/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
17/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,884.0000	1,911.0000	1.433	0	0	0
17/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	589.0000	579.0000	(1.698)	0	0	0
17/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,426.0000	1,452.0000	1.823	0	0	0
17/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,805.0000	3,772.0000	(0.867)	0	0	0
17/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,532.0000	5,564.0000	0.578	0	0	0
17/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
17/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
17/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,160.0000	1,140.0000	(1.724)	0	0	0
17/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,070.0000	6,101.0000	0.511	0	0	0
17/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	239.0000	251.0000	5.021	0	0	0
17/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	36.0000	36.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,485.0000	7,517.0000	0.428	0	0	0
17/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	231.0000	227.0000	(1.732)	0	0	0
17/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,166.0000	3,133.0000	(1.042)	0	0	0
17/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
17/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	10.95	Call	Currency Future	1,225.0000	1,204.0000	(1.714)	0	0	0
17/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	78.0000	83.0000	6.410	0	0	0
17/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,394.0000	4,362.0000	(0.728)	0	0	0
17/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,672.0000	1,699.0000	1.615	0	0	0
17/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	416.0000	432.0000	3.846	0	0	0
17/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	444.0000	436.0000	(1.802)	0	0	0
17/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,953.0000	1,924.0000	(1.485)	0	0	0
17/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
17/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
17/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,865.0000	1,837.0000	(1.501)	0	0	0
17/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	38.0000	38.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	656.0000	644.0000	(1.829)	0	0	0
17/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,149.0000	4,117.0000	(0.771)	0	0	0
17/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	273.0000	286.0000	4.762	0	0	0
17/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
17/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,577.0000	2,545.0000	(1.242)	0	0	0
17/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,724.0000	2,692.0000	(1.175)	0	0	0
17/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
17/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	393.0000	387.0000	(1.527)	0	0	0
17/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
17/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,308.0000	1,333.0000	1.911	0	0	0
17/08/2009	€ / R 2010/03/15	13.20	Put	Currency Future	1,630.0000	1,657.0000	1.656	0	0	0
17/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,094.0000	3,123.0000	0.937	0	0	0
17/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,559.0000	3,526.0000	(0.927)	0	0	0
17/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	313.0000	308.0000	(1.597)	0	0	0
17/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,545.0000	2,574.0000	1.139	0	0	0
17/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	281.0000	277.0000	(1.423)	0	0	0
17/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,507.0000	1,533.0000	1.725	0	0	0
17/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	125.0000	123.0000	(1.600)	0	0	0
17/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,778.0000	1,751.0000	(1.519)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,145.0000	2,173.0000	1.305	0	0	0
17/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,280.0000	3,310.0000	0.915	0	0	0
17/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,039.0000	4,069.0000	0.743	0	0	0
17/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,037.0000	1,019.0000	(1.736)	0	0	0
17/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,387.0000	1,412.0000	1.802	0	0	0
17/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,230.0000	4,260.0000	0.709	0	0	0
17/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,954.0000	3,921.0000	(0.835)	0	0	0
17/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	92.0000	97.0000	5.435	0	0	0
17/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
17/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	167.0000	163.0000	(2.395)	0	0	0
17/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
17/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	17.0000	17.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	358.0000	352.0000	(1.676)	0	0	0
17/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	225.0000	234.0000	4.000	0	0	0
17/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	253.0000	248.0000	(1.976)	0	0	0
17/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,444.0000	4,411.0000	(0.743)	0	0	0
17/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
17/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	180.0000	177.0000	(1.667)	0	0	0
17/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	351.0000	365.0000	3.989	0	0	0
17/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
17/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,367.0000	2,395.0000	1.183	0	0	0
17/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,460.0000	3,428.0000	(0.925)	0	0	0
17/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,969.0000	2,937.0000	(1.078)	0	0	0
17/08/2009	€ / R 2010/03/15	11.60	Put	Currency Future	513.0000	530.0000	3.314	0	0	0
17/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	952.0000	935.0000	(1.786)	0	0	0
17/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	270.0000	265.0000	(1.852)	0	0	0
17/08/2009	€ / R 2010/03/15	14.20	Call	Currency Future	237.0000	232.0000	(2.110)	0	0	0
17/08/2009	€ / R 2010/03/15	12.50	Call	Currency Future	517.0000	508.0000	(1.741)	0	0	0
17/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,189.0000	2,218.0000	1.325	0	0	0
17/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	756.0000	741.0000	(1.984)	0	0	0
17/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
17/08/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,081.0000	1,105.0000	2.220	0	0	0
17/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,347.0000	1,372.0000	1.856	0	0	0
17/08/2009	€ / R 2010/03/15	8.40	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,991.0000	4,021.0000	0.752	0	0	0

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17/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	157.0000	154.0000	(1.911)	0	0	0
17/08/2009	€ / R 2010/03/15	13.50	Call	Currency Future	320.0000	314.0000	(1.875)	0	0	0
17/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,139.0000	2,107.0000	(1.496)	0	0	0
17/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	184.0000	180.0000	(2.174)	0	0	0
17/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,327.0000	3,357.0000	0.902	0	0	0
17/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
17/08/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,048.0000	3,077.0000	0.951	0	0	0
17/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	114.0000	111.0000	(2.632)	0	0	0
17/08/2009	€ / R 2010/03/15	10.50	Put	Currency Future	133.0000	140.0000	5.263	0	0	0
17/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,298.0000	1,274.0000	(1.849)	0	0	0
17/08/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
17/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,277.0000	4,308.0000	0.725	0	0	0
17/08/2009	€ / R 2010/03/15	9.50	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	212.0000	221.0000	4.245	0	0	0
17/08/2009	€ / R 2010/03/15	7.40	Call	Currency Future	4,542.0000	4,510.0000	(0.705)	0	0	0
17/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	163.0000	160.0000	(1.840)	0	0	0
17/08/2009	€ / R 2010/03/15	10.50	Call	Currency Future	1,569.0000	1,543.0000	(1.657)	0	0	0
17/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	433.0000	426.0000	(1.617)	0	0	0
17/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	639.0000	627.0000	(1.878)	0	0	0
17/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,411.0000	2,439.0000	1.161	0	0	0
17/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	276.0000	271.0000	(1.812)	0	0	0
17/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,529.0000	1,503.0000	(1.700)	0	0	0
17/08/2009	€ / R 2010/03/15	12.10	Put	Currency Future	802.0000	824.0000	2.743	0	0	0
17/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	247.0000	242.0000	(2.024)	0	0	0
17/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,480.0000	2,447.0000	(1.331)	0	0	0
17/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,548.0000	1,574.0000	1.680	0	0	0
17/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,493.0000	4,460.0000	(0.734)	0	0	0
17/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	849.0000	833.0000	(1.885)	0	0	0
17/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
17/08/2009	€ / R 2010/03/15	10.10	Put	Currency Future	72.0000	77.0000	6.944	0	0	0
17/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0

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17/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,177.0000	8,209.0000	0.391	0	0	0
17/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
17/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,871.0000	2,839.0000	(1.115)	0	0	0
17/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,510.0000	3,477.0000	(0.940)	0	0	0
17/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	143.0000	150.0000	4.895	0	0	0
17/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,128.0000	1,108.0000	(1.773)	0	0	0
17/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,534.0000	7,566.0000	0.425	0	0	0
17/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,436.0000	7,468.0000	0.430	0	0	0
17/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	384.0000	377.0000	(1.823)	0	0	0
17/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
17/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,215.0000	6,246.0000	0.499	0	0	0
17/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	734.0000	720.0000	(1.907)	0	0	0
17/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
17/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	292.0000	305.0000	4.452	0	0	0
17/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,581.0000	5,613.0000	0.573	0	0	0
17/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
17/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,484.0000	5,515.0000	0.565	0	0	0
17/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
17/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,841.0000	1,868.0000	1.467	0	0	0
17/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,117.0000	3,084.0000	(1.059)	0	0	0
17/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	648.0000	667.0000	2.932	0	0	0
17/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	973.0000	996.0000	2.364	0	0	0
17/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,855.0000	3,822.0000	(0.856)	0	0	0
17/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
17/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	342.0000	336.0000	(1.754)	0	0	0
17/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,373.0000	4,403.0000	0.686	0	0	0
17/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	327.0000	321.0000	(1.835)	0	0	0
17/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,100.0000	4,068.0000	(0.780)	0	0	0
17/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,756.0000	1,783.0000	1.538	0	0	0
17/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,610.0000	1,584.0000	(1.615)	0	0	0
17/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,182.0000	4,212.0000	0.717	0	0	0
17/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	620.0000	638.0000	2.903	0	0	0
17/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	222.0000	217.0000	(2.252)	0	0	0
17/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	119.0000	116.0000	(2.521)	0	0	0
17/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,635.0000	2,664.0000	1.101	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,529.0000	2,496.0000	(1.305)	0	0	0
17/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	403.0000	396.0000	(1.737)	0	0	0
17/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	559.0000	549.0000	(1.789)	0	0	0
17/08/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,421.0000	3,451.0000	0.877	0	0	0
17/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
17/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,467.0000	1,493.0000	1.772	0	0	0
17/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	801.0000	786.0000	(1.873)	0	0	0
17/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,563.0000	3,593.0000	0.842	0	0	0
17/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
17/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	124.0000	131.0000	5.645	0	0	0
17/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	565.0000	583.0000	3.186	0	0	0
17/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
17/08/2009	€ / R 2010/03/15	14.20	Put	Currency Future	2,500.0000	2,529.0000	1.160	0	0	0
17/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,657.0000	3,688.0000	0.848	0	0	0
17/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	259.0000	254.0000	(1.931)	0	0	0
17/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	980.0000	962.0000	(1.837)	0	0	0
17/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
17/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	394.0000	409.0000	3.807	0	0	0
17/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	107.0000	113.0000	5.607	0	0	0
17/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	35.0000	35.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,781.0000	7,813.0000	0.411	0	0	0
17/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,234.0000	3,263.0000	0.897	0	0	0
17/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	40.0000	40.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,825.0000	5,857.0000	0.549	0	0	0
17/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,322.0000	2,350.0000	1.206	0	0	0
17/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,997.0000	1,969.0000	(1.402)	0	0	0
17/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	778.0000	763.0000	(1.928)	0	0	0
17/08/2009	€ / R 2010/03/15	11.75	Put	Currency Future	592.0000	610.0000	3.041	0	0	0
17/08/2009	€ / R 2010/03/15	11.50	Put	Currency Future	463.0000	479.0000	3.456	0	0	0
17/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,592.0000	4,559.0000	(0.719)	0	0	0
17/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
17/08/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,909.0000	1,880.0000	(1.519)	0	0	0
17/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
17/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,693.0000	1,666.0000	(1.595)	0	0	0
17/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,929.0000	7,961.0000	0.404	0	0	0
17/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,608.0000	3,575.0000	(0.915)	0	0	0
17/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,626.0000	2,594.0000	(1.219)	0	0	0
17/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/08/2009	€ / R 2010/03/15	17.85	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
17/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	801.0000	786.0000	(1.873)	0	0	0
17/08/2009	€ / R 2010/03/15	17.85	Put	Currency Future	5,972.0000	6,004.0000	0.536	0	0	0
17/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	488.0000	504.0000	3.279	0	0	0
17/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,100.0000	4,068.0000	(0.780)	0	0	0
17/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,584.0000	7,616.0000	0.422	0	0	0
17/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	565.0000	583.0000	3.186	0	0	0
17/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	899.0000	883.0000	(1.780)	0	0	0
17/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	693.0000	680.0000	(1.876)	0	0	0
17/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
17/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,192.0000	1,172.0000	(1.678)	0	0	13,636
17/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	706.0000	727.0000	2.975	0	0	0
17/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	926.0000	909.0000	(1.836)	0	0	0
17/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	874.0000	858.0000	(1.831)	0	0	0
17/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,630.0000	5,661.0000	0.551	0	0	0
17/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,155.0000	1,179.0000	2.078	0	0	0
17/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	256.0000	268.0000	4.688	0	0	0
17/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	491.0000	483.0000	(1.629)	0	0	13,636
17/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	439.0000	455.0000	3.645	0	0	0
17/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,682.0000	7,714.0000	0.417	0	0	0
17/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,382.0000	2,350.0000	(1.343)	0	0	0
17/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,728.0000	5,759.0000	0.541	0	0	0
17/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
17/08/2009	€ / R 2010/03/15	18.00	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	136.0000	134.0000	(1.471)	0	0	0
17/08/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,119.0000	6,149.0000	0.490	0	0	0
17/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	153.0000	160.0000	4.575	0	0	0
17/08/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,078.0000	8,110.0000	0.396	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	306.0000	301.0000	(1.634)	0	0	0
17/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,970.0000	1,998.0000	1.421	0	0	0
17/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,800.0000	3,830.0000	0.789	0	0	0
17/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,362.0000	3,329.0000	(0.982)	0	0	0
17/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,345.0000	4,313.0000	(0.736)	0	0	0
17/08/2009	€ / R 2010/03/15	20.00	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
17/08/2009	€ / R 2010/03/15	17.90	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
17/08/2009	€ / R 2010/03/15	19.90	Put	Currency Future	7,979.0000	8,011.0000	0.401	0	0	0
17/08/2009	€ / R 2010/03/15	19.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
17/08/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,021.0000	6,053.0000	0.531	0	0	0
17/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	46.0000	46.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,489.0000	1,464.0000	(1.679)	0	0	0
17/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,895.0000	3,926.0000	0.796	0	0	0
17/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,264.0000	3,231.0000	(1.011)	0	0	0
17/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,057.0000	2,085.0000	1.361	0	0	0
17/08/2009	€ / R 2010/03/15	13.70	Call	Currency Future	293.0000	288.0000	(1.706)	0	0	0
17/08/2009	€ / R 2010/03/15	14.70	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
17/08/2009	€ / R 2010/03/15	15.70	Call	Currency Future	132.0000	129.0000	(2.273)	0	0	0
17/08/2009	€ / R 2010/03/15	14.70	Put	Currency Future	2,955.0000	2,984.0000	0.981	0	0	0
17/08/2009	€ / R 2010/03/15	7.70	Call	Currency Future	4,247.0000	4,215.0000	(0.753)	0	0	0
17/08/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,231.0000	1,255.0000	1.950	0	0	0
17/08/2009	€ / R 2010/03/15	10.70	Put	Currency Future	175.0000	183.0000	4.571	0	0	0
17/08/2009	€ / R 2010/03/15	8.70	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
17/08/2009	€ / R 2010/03/15	12.70	Call	Currency Future	467.0000	459.0000	(1.713)	0	0	0
17/08/2009	€ / R 2010/03/15	9.70	Call	Currency Future	2,285.0000	2,252.0000	(1.444)	0	0	0
17/08/2009	€ / R 2010/03/15	10.70	Call	Currency Future	1,411.0000	1,386.0000	(1.772)	0	0	0
17/08/2009	€ / R 2010/03/15	9.70	Put	Currency Future	49.0000	49.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	9.75	Call	Currency Future	2,236.0000	2,204.0000	(1.431)	0	0	0
17/08/2009	€ / R 2010/03/15	7.75	Call	Currency Future	4,198.0000	4,166.0000	(0.762)	0	0	0
17/08/2009	€ / R 2010/03/15	8.75	Call	Currency Future	3,215.0000	3,182.0000	(1.026)	0	0	0
17/08/2009	€ / R 2010/03/15	7.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	€ / R 2010/03/15	8.75	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
17/08/2009	€ / R 2010/03/15	9.75	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
17/08/2009	€ / R 2010/03/15	10.75	Call	Currency Future	1,373.0000	1,348.0000	(1.821)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	186.0000	195.0000	4.839	0	0	0
17/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,943.0000	3,974.0000	0.786	0	0	0
17/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
17/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,001.0000	3,031.0000	1.000	0	0	0
17/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	455.0000	447.0000	(1.758)	0	0	0
17/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,269.0000	1,294.0000	1.970	0	0	0
17/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	287.0000	282.0000	(1.742)	0	0	0
17/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,101.0000	2,129.0000	1.333	0	0	0
17/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
17/08/2009	AL13	2009/11/05			Index Future	248.6250	248.8850	0.105	0.0000	0.0000	10
17/08/2009	ALBI	2009/11/05			Index Future	299.4510	300.2840	0.278	300.7000	300.7000	695
17/08/2009	ALBI	2010/02/04			Index Future	304.9790	305.8250	0.277	0.0000	0.0000	0
17/08/2009	CRD1	2009/11/05			Index Future	127.5300	127.8060	0.216	0.0000	0.0000	2
17/08/2009	CRD1	2010/02/04			Index Future	129.8840	130.1640	0.216	0.0000	0.0000	0
17/08/2009	GOVI	2009/11/05			jGovi	301.2250	302.0595	0.277	0.0000	0.0000	543
17/08/2009	GOVI	2010/02/04			jGovi	306.7860	307.6340	0.276	0.0000	0.0000	0
17/08/2009	ILBI	2009/11/05			Index Future	365.8340	365.8340	-	0.0000	0.0000	3
17/08/2009	J153	2010/08/31			jSwap	7.5280	7.5160	(0.159)	0.0000	0.0000	0
17/08/2009	J157	2015/09/15			jSwap	8.5280	8.4780	(0.586)	0.0000	0.0000	0
17/08/2009	J186	2026/12/21			jSwap	8.2050	8.1630	(0.512)	0.0000	0.0000	0
17/08/2009	J201	2014/12/22			jSwap	8.3600	8.3120	(0.574)	0.0000	0.0000	0
17/08/2009	J203	2017/09/15			jSwap	8.6700	8.6210	(0.565)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	J204	2018/12/21			jSwap	8.6510	8.6060	(0.520)	0.0000	0.0000	0
17/08/2009	J207	2020/01/15			jSwap	8.6460	8.6030	(0.497)	0.0000	0.0000	0
17/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
17/08/2009	JFRA	2009/11/05			jFra	6.8320	6.8020	(0.439)	0.0000	0.0000	0
17/08/2009	JFRA	2010/02/04			jFra	6.8220	6.7950	(0.396)	0.0000	0.0000	0
17/08/2009	JFRA	2010/05/06			jFra	6.9190	6.8970	(0.318)	0.0000	0.0000	0
17/08/2009	JFRA	2010/08/05			jFra	7.1900	7.1810	(0.125)	0.0000	0.0000	0
17/08/2009	JFRA	2010/11/04			jFra	7.5080	7.4800	(0.373)	0.0000	0.0000	0
17/08/2009	JN02	2009/11/05			jNote	7.4270	7.3980	(0.390)	0.0000	0.0000	0
17/08/2009	JN02	2010/02/04			jNote	7.6350	7.6020	(0.432)	0.0000	0.0000	0
17/08/2009	JN05	2009/11/05			jNote	8.3380	8.2870	(0.612)	0.0000	0.0000	0
17/08/2009	JN05	2010/02/04			jNote	8.4760	8.4200	(0.661)	0.0000	0.0000	0
17/08/2009	JN10	2009/11/05			jNote	8.6160	8.5710	(0.522)	0.0000	0.0000	0
17/08/2009	JN10	2010/02/04			jNote	8.6720	8.6280	(0.507)	0.0000	0.0000	0
17/08/2009	JROD	2009/08/31			jRod	7.1370	7.1340	(0.042)	0.0000	0.0000	0
17/08/2009	JROD	2009/09/30			jRod	7.0630	7.0600	(0.042)	0.0000	0.0000	0
17/08/2009	JROD	2009/10/30			jRod	7.0680	7.0680	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	JROD	2009/11/30			jRod	7.1790	7.1770	(0.028)	0.0000	0.0000	0
17/08/2009	JROD	2009/12/31			jRod	7.2430	7.2320	(0.152)	0.0000	0.0000	0
17/08/2009	OTH1	2009/11/05			Index Future	289.7030	290.5250	0.284	0.0000	0.0000	3
17/08/2009	OTH1	2010/02/04			Index Future	295.0510	295.8860	0.283	0.0000	0.0000	0
17/08/2009	R153	2009/11/05			Bond Future	7.6870	7.6390	(0.624)	0.0000	0.0000	0
17/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
17/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	967.0000	930.0000	(3.826)	0	0	0
17/08/2009	R155	2009/11/05			Bond Future	7.8460	7.7770	(0.879)	0.0000	0.0000	0
17/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	615.0000	541.0000	(12.033)	0	0	0
17/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	447.0000	494.0000	10.515	0	0	0
17/08/2009	R157	2009/11/05			Bond Future	8.2520	8.2090	(0.521)	0.0000	0.0000	5,970
17/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,410.0000	4,205.0000	(4.649)	0	0	0
17/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	383.0000	403.0000	5.222	0	0	0
17/08/2009	R157	2010/02/04			Bond Future	8.3130	8.2670	(0.553)	0.0000	0.0000	0
17/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,091.0000	3,918.0000	(4.229)	0	0	0
17/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,219.0000	1,277.0000	4.758	0	0	0
17/08/2009	R157	2010/05/06			Bond Future	8.3320	8.2840	(0.576)	0.0000	0.0000	0
17/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,346.0000	2,230.0000	(4.945)	0	0	0
17/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,153.0000	3,268.0000	3.647	0	0	0
17/08/2009	R157	2010/08/05			Bond Future	8.3080	8.2570	(0.614)	0.0000	0.0000	0
17/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,240.0000	4,374.0000	3.160	0	0	0
17/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,218.0000	2,116.0000	(4.599)	0	0	0
17/08/2009	R186	2009/11/05			Bond Future	8.7570	8.7260	(0.354)	0.0000	0.0000	11,509
17/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	186.0000	187.0000	0.538	0	0	5,000
17/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,530.0000	13,227.0000	(2.239)	0	0	0
17/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,198.0000	2,994.0000	(6.379)	0	0	240

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17/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,455.0000	4,594.0000	3.120	0	0	0
17/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,114.0000	1,950.0000	(7.758)	0	0	5,000
17/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	3,129.0000	3,229.0000	3.196	0	0	0
17/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,900.0000	10,602.0000	(2.734)	0	0	0
17/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	386.0000	392.0000	1.554	0	0	240
17/08/2009	R186	2010/02/04			Bond Future	8.7950	8.7630	(0.364)	0.0000	0.0000	0
17/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,906.0000	7,666.0000	(3.036)	0	0	0
17/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,454.0000	2,524.0000	2.852	0	0	0
17/08/2009	R186	2010/05/06			Bond Future	8.8140	8.7810	(0.374)	0.0000	0.0000	0
17/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,665.0000	4,500.0000	(3.537)	0	0	0
17/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,424.0000	6,576.0000	2.366	0	0	0
17/08/2009	R186	2010/08/05			Bond Future	8.8140	8.7800	(0.386)	0.0000	0.0000	0
17/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,313.0000	4,169.0000	(3.339)	0	0	0
17/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,342.0000	8,522.0000	2.158	0	0	0
17/08/2009	R201	2009/11/05			Bond Future	8.2910	8.2380	(0.639)	0.0000	0.0000	2
17/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	258.0000	279.0000	8.140	0	0	0
17/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,605.0000	3,406.0000	(5.520)	0	0	0
17/08/2009	R201	2010/02/04			Bond Future	8.3430	8.2860	(0.683)	0.0000	0.0000	0
17/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,029.0000	3,845.0000	(4.567)	0	0	0
17/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	611.0000	654.0000	7.038	0	0	0
17/08/2009	R201	2010/05/06			Bond Future	8.3550	8.2940	(0.730)	0.0000	0.0000	0
17/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,870.0000	1,755.0000	(6.150)	0	0	0
17/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,419.0000	2,537.0000	4.878	0	0	0
17/08/2009	R201	2010/08/05			Bond Future	8.3240	8.2600	(0.769)	0.0000	0.0000	0
17/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,730.0000	3,879.0000	3.995	0	0	0
17/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,312.0000	1,228.0000	(6.402)	0	0	0
17/08/2009	R203	2009/11/05			Bond Future	8.7720	8.7300	(0.479)	0.0000	0.0000	1,570
17/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	199.0000	204.0000	2.513	0	0	0

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17/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,506.0000	7,281.0000	(2.998)	0	0	0
17/08/2009	R203	2010/02/04			Bond Future	8.8340	8.7890	(0.509)	0.0000	0.0000	0
17/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,956.0000	4,773.0000	(3.692)	0	0	0
17/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,494.0000	1,552.0000	3.882	0	0	0
17/08/2009	R203	2010/05/06			Bond Future	8.8620	8.8160	(0.519)	0.0000	0.0000	0
17/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,830.0000	3,944.0000	2.977	0	0	0
17/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,115.0000	2,989.0000	(4.045)	0	0	0
17/08/2009	R203	2010/08/05			Bond Future	8.8620	8.8140	(0.542)	0.0000	0.0000	0
17/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,140.0000	3,025.0000	(3.662)	0	0	0
17/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,086.0000	5,217.0000	2.576	0	0	0
17/08/2009	R204	2009/11/05			Bond Future	8.7630	8.7210	(0.479)	0.0000	0.0000	1,788
17/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	220.0000	226.0000	2.727	0	0	0
17/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,202.0000	7,956.0000	(2.999)	0	0	0
17/08/2009	R204	2010/02/04			Bond Future	8.8150	8.7710	(0.499)	0.0000	0.0000	0
17/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,678.0000	1,742.0000	3.814	0	0	0
17/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,378.0000	5,183.0000	(3.626)	0	0	0
17/08/2009	R204	2010/05/06			Bond Future	8.8410	8.7960	(0.509)	0.0000	0.0000	0
17/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,371.0000	3,236.0000	(4.005)	0	0	0
17/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,280.0000	4,404.0000	2.897	0	0	0
17/08/2009	R204	2010/08/05			Bond Future	8.8430	8.7960	(0.531)	0.0000	0.0000	0
17/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,321.0000	5,467.0000	2.744	0	0	0
17/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,060.0000	2,941.0000	(3.889)	0	0	0
17/08/2009	R206	2009/11/05			Bond Future	8.3310	8.2660	(0.780)	0.0000	0.0000	1,121
17/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,086.0000	2,887.0000	(6.448)	0	0	0
17/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	202.0000	224.0000	10.891	0	0	0
17/08/2009	R206	2010/02/04			Bond Future	8.3920	8.3230	(0.822)	0.0000	0.0000	0
17/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	496.0000	539.0000	8.669	0	0	0

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17/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,432.0000	3,251.0000	(5.274)	0	0	0
17/08/2009	R206	2010/05/06			Bond Future	8.4140	8.3390	(0.891)	0.0000	0.0000	0
17/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,312.0000	1,212.0000	(7.622)	0	0	0
17/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,332.0000	2,462.0000	5.575	0	0	0
17/08/2009	R206	2010/08/05			Bond Future	8.3850	8.3040	(0.966)	0.0000	0.0000	0
17/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,843.0000	2,991.0000	5.206	0	0	0
17/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,091.0000	1,006.0000	(7.791)	0	0	0
17/08/2009	R207	2009/11/05			Bond Future	8.8590	8.8170	(0.474)	0.0000	0.0000	600
17/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,072.0000	8,818.0000	(2.800)	0	0	0
17/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	181.0000	185.0000	2.210	0	0	0
17/08/2009	R207	2010/02/04			Bond Future	8.9090	8.8650	(0.494)	0.0000	0.0000	0
17/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,753.0000	5,549.0000	(3.546)	0	0	0
17/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,657.0000	1,719.0000	3.742	0	0	0
17/08/2009	R207	2010/05/06			Bond Future	8.9380	8.8930	(0.503)	0.0000	0.0000	0
17/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,133.0000	3,004.0000	(4.117)	0	0	0
17/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,960.0000	5,099.0000	2.802	0	0	0
17/08/2009	R207	2010/08/05			Bond Future	8.9450	8.8980	(0.525)	0.0000	0.0000	0
17/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,838.0000	2,723.0000	(4.052)	0	0	0
17/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,005.0000	6,165.0000	2.664	0	0	0
17/08/2009	R208	2009/11/05			Bond Future	8.8570	8.8150	(0.474)	0.0000	0.0000	5,125
17/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	214.0000	223.0000	4.206	0	0	0
17/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,663.0000	7,404.0000	(3.380)	0	0	0
17/08/2009	R208	2010/02/04			Bond Future	8.9040	8.8600	(0.494)	0.0000	0.0000	0
17/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,518.0000	4,325.0000	(4.272)	0	0	0
17/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,936.0000	2,019.0000	4.287	0	0	0
17/08/2009	R208	2010/05/06			Bond Future	8.9280	8.8830	(0.504)	0.0000	0.0000	0
17/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,736.0000	4,886.0000	3.167	0	0	0

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17/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,776.0000	2,647.0000	(4.647)	0	0	0
17/08/2009	R208	2010/08/05			Bond Future	8.9320	8.8860	(0.515)	0.0000	0.0000	0
17/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,797.0000	2,682.0000	(4.112)	0	0	0
17/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,173.0000	6,340.0000	2.705	0	0	0
17/08/2009	R209	2009/11/05			Bond Future	8.3080	8.2770	(0.373)	0.0000	0.0000	3,051
17/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,023.0000	12,752.0000	(2.081)	0	0	0
17/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	112.0000	113.0000	0.893	0	0	5,000
17/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,447.0000	10,179.0000	(2.565)	0	0	0
17/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	252.0000	256.0000	1.587	0	0	0
17/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,243.0000	11,492.0000	2.215	0	0	0
17/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	135.0000	112.0000	(17.037)	0	0	2,500
17/08/2009	R209	2010/02/04			Bond Future	8.3260	8.2950	(0.372)	0.0000	0.0000	0
17/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	455.0000	418.0000	(8.132)	0	0	0
17/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,080.0000	8,850.0000	(2.533)	0	0	0
17/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,054.0000	13,287.0000	1.785	0	0	0
17/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,336.0000	1,376.0000	2.994	0	0	2,500
17/08/2009	R209	2010/05/06			Bond Future	8.3300	8.2970	(0.396)	0.0000	0.0000	0
17/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,078.0000	3,931.0000	(3.605)	0	0	0
17/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,530.0000	5,670.0000	2.532	0	0	0
17/08/2009	R209	2010/08/05			Bond Future	8.3190	8.2860	(0.397)	0.0000	0.0000	0
17/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,538.0000	7,699.0000	2.136	0	0	0
17/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,939.0000	3,813.0000	(3.199)	0	0	0
17/08/2009	TRT1	2009/11/05			Index Future	297.4060	298.2280	0.276	0.0000	0.0000	100
17/08/2009	TRT1	2010/02/04			Index Future	302.8950	303.7320	0.276	0.0000	0.0000	0
17/08/2009	ZAAD	2009/09/14			Currency Future	6.7790	6.7142	(0.956)	6.7100	6.7100	240,943
17/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	595.0000	532.0000	(10.588)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	784.0000	845.0000	7.781	0	0	0

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17/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,280.0000	1,215.0000	(5.078)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,673.0000	1,737.0000	3.825	0	0	0
17/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	456.0000	511.0000	12.061	0	0	0
17/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	99.0000	118.0000	19.192	0	0	0
17/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	327.0000	376.0000	14.985	0	0	0
17/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	125.0000	95.0000	(24.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	287.0000	233.0000	(18.815)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
17/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,571.0000	3,636.0000	1.820	0	0	0
17/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	91.0000	67.0000	(26.374)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,821.0000	3,886.0000	1.701	0	0	0
17/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	502.0000	440.0000	(12.351)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	146.0000	181.0000	23.973	0	0	0
17/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	178.0000	133.0000	(25.281)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	593.0000	651.0000	9.781	0	0	0
17/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,571.0000	5,636.0000	1.167	0	0	0
17/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	178.0000	216.0000	21.348	0	0	0
17/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	835.0000	771.0000	(7.665)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,671.0000	3,736.0000	1.771	0	0	0
17/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
17/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	327.0000	376.0000	14.985	0	0	0
17/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
17/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

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17/08/2009	ZAAD 2009/09/14	2.50	Call	Currency Future	4,279.0000	4,214.0000	(1.519)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	107.0000	80.0000	(25.234)	0	0	0
17/08/2009	ZAAD 2009/09/14	12.45	Put	Currency Future	5,671.0000	5,736.0000	1.146	0	0	0
17/08/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	547.0000	604.0000	10.420	0	0	0
17/08/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	178.0000	133.0000	(25.281)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	147.0000	112.0000	(23.810)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
17/08/2009	ZAAD 2009/09/14	5.55	Call	Currency Future	1,230.0000	1,165.0000	(5.285)	0	0	0
17/08/2009	ZAAD 2009/09/14	7.45	Put	Currency Future	688.0000	747.0000	8.576	0	0	0
17/08/2009	ZAAD 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	212.0000	253.0000	19.340	0	0	0
17/08/2009	ZAAD 2009/09/14	2.40	Call	Currency Future	4,379.0000	4,314.0000	(1.484)	0	0	0
17/08/2009	ZAAD 2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	56.0000	40.0000	(28.571)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	412.0000	353.0000	(14.320)	0	0	0
17/08/2009	ZAAD 2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
17/08/2009	ZAAD 2009/09/14	4.50	Call	Currency Future	2,279.0000	2,214.0000	(2.852)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	91.0000	67.0000	(26.374)	0	0	0
17/08/2009	ZAAD 2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	8.60	Put	Currency Future	1,822.0000	1,887.0000	3.568	0	0	0
17/08/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	77.0000	57.0000	(25.974)	0	0	0
17/08/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	118.0000	148.0000	25.424	0	0	0
17/08/2009	ZAAD 2009/09/14	4.55	Call	Currency Future	2,229.0000	2,164.0000	(2.916)	0	0	0
17/08/2009	ZAAD 2009/09/14	10.70	Put	Currency Future	3,921.0000	3,986.0000	1.658	0	0	0
17/08/2009	ZAAD 2009/09/14	8.35	Put	Currency Future	1,573.0000	1,637.0000	4.069	0	0	0
17/08/2009	ZAAD 2009/09/14	7.50	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
17/08/2009	ZAAD 2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	6.20	Call	Currency Future	595.0000	532.0000	(10.588)	0	0	0
17/08/2009	ZAAD 2009/09/14	8.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	248.0000	293.0000	18.145	0	0	0
17/08/2009	ZAAD 2009/09/14	8.55	Put	Currency Future	1,773.0000	1,837.0000	3.610	0	0	0
17/08/2009	ZAAD 2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	640.0000	699.0000	9.219	0	0	0
17/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	287.0000	334.0000	16.376	0	0	0
17/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
17/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	4,179.0000	4,114.0000	(1.555)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	212.0000	163.0000	(23.113)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
17/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	412.0000	465.0000	12.864	0	0	0
17/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	212.0000	253.0000	19.340	0	0	0
17/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,179.0000	2,114.0000	(2.983)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	369.0000	420.0000	13.821	0	0	0
17/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	248.0000	197.0000	(20.565)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
17/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	690.0000	626.0000	(9.275)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	1,922.0000	1,987.0000	3.382	0	0	0
17/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	66.0000	48.0000	(27.273)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,330.0000	1,265.0000	(4.887)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	548.0000	486.0000	(11.314)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	1,180.0000	1,116.0000	(5.424)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	69.0000	83.0000	20.290	0	0	0
17/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	99.0000	118.0000	19.192	0	0	0
17/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	501.0000	557.0000	11.178	0	0	0
17/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	738.0000	674.0000	(8.672)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,479.0000	3,414.0000	(1.868)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,329.0000	3,264.0000	(1.953)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	369.0000	420.0000	13.821	0	0	0
17/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,474.0000	1,538.0000	4.342	0	0	0
17/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	933.0000	868.0000	(6.967)	0	0	0
17/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,329.0000	2,264.0000	(2.791)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	58.0000	69.0000	18.966	0	0	0
17/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,571.0000	7,636.0000	0.859	0	0	0
17/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,179.0000	3,114.0000	(2.045)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	248.0000	293.0000	18.145	0	0	0
17/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,229.0000	6,164.0000	(1.044)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,529.0000	1,464.0000	(4.251)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	547.0000	604.0000	10.420	0	0	0
17/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	83.0000	99.0000	19.277	0	0	0
17/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	412.0000	465.0000	12.864	0	0	0
17/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	640.0000	699.0000	9.219	0	0	0
17/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	835.0000	771.0000	(7.665)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,479.0000	4,414.0000	(1.451)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,671.0000	7,736.0000	0.847	0	0	0
17/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,229.0000	3,164.0000	(2.013)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,529.0000	4,464.0000	(1.435)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	412.0000	353.0000	(14.320)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	212.0000	163.0000	(23.113)	0	0	0
17/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,821.0000	5,886.0000	1.117	0	0	0
17/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
17/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	456.0000	396.0000	(13.158)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,729.0000	1,664.0000	(3.759)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
17/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	69.0000	83.0000	20.290	0	0	0
17/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	33.0000	39.0000	18.182	0	0	0
17/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	3,029.0000	2,964.0000	(2.146)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	4,079.0000	4,014.0000	(1.594)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
17/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
17/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	125.0000	95.0000	(24.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,729.0000	4,664.0000	(1.374)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	146.0000	181.0000	23.973	0	0	0
17/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	6,029.0000	5,964.0000	(1.078)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,229.0000	4,164.0000	(1.537)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	1,081.0000	1,017.0000	(5.920)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	1,972.0000	2,037.0000	3.296	0	0	0
17/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	287.0000	233.0000	(18.815)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,771.0000	3,836.0000	1.724	0	0	0
17/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	248.0000	197.0000	(20.565)	0	0	0
17/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	456.0000	511.0000	12.061	0	0	0
17/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,721.0000	3,786.0000	1.747	0	0	0
17/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	3,079.0000	3,014.0000	(2.111)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	3,971.0000	4,036.0000	1.637	0	0	0
17/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	735.0000	796.0000	8.299	0	0	0
17/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,721.0000	7,786.0000	0.842	0	0	0
17/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,429.0000	1,365.0000	(4.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	5,921.0000	5,986.0000	1.098	0	0	0
17/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	7,971.0000	8,036.0000	0.815	0	0	0
17/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	502.0000	440.0000	(12.351)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
17/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	327.0000	271.0000	(17.125)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,771.0000	7,836.0000	0.836	0	0	0
17/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	7,921.0000	7,986.0000	0.821	0	0	0
17/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,429.0000	3,364.0000	(1.896)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	369.0000	311.0000	(15.718)	0	0	0
17/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,429.0000	4,364.0000	(1.468)	0	0	0
17/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	369.0000	311.0000	(15.718)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,621.0000	7,686.0000	0.853	0	0	0
17/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
17/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
17/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,723.0000	1,787.0000	3.714	0	0	0
17/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,429.0000	2,364.0000	(2.676)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	642.0000	578.0000	(9.969)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	1,032.0000	967.0000	(6.298)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
17/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
17/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	884.0000	819.0000	(7.353)	0	0	0
17/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,379.0000	2,314.0000	(2.732)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	7,821.0000	7,886.0000	0.831	0	0	0
17/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,379.0000	3,314.0000	(1.924)	0	0	0
17/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,479.0000	2,414.0000	(2.622)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	4,029.0000	3,964.0000	(1.613)	0	0	0
17/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	982.0000	918.0000	(6.517)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,479.0000	1,415.0000	(4.327)	0	0	0
17/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,771.0000	5,836.0000	1.126	0	0	0
17/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	786.0000	722.0000	(8.142)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,380.0000	1,315.0000	(4.710)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,521.0000	7,586.0000	0.864	0	0	0
17/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,271.0000	4,336.0000	1.522	0	0	0
17/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,621.0000	3,686.0000	1.795	0	0	0
17/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	690.0000	626.0000	(9.275)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,329.0000	4,264.0000	(1.502)	0	0	0
17/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
17/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,772.0000	2,836.0000	2.309	0	0	0
17/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,623.0000	1,687.0000	3.943	0	0	0
17/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
17/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,275.0000	1,339.0000	5.020	0	0	0
17/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,521.0000	5,586.0000	1.177	0	0	0
17/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,621.0000	5,686.0000	1.156	0	0	0
17/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,521.0000	3,586.0000	1.846	0	0	0
17/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	2,079.0000	2,014.0000	(3.127)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,523.0000	1,588.0000	4.268	0	0	0
17/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	2,029.0000	1,964.0000	(3.204)	0	0	0
17/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,671.0000	7,736.0000	0.847	0	0	0
17/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,979.0000	1,914.0000	(3.284)	0	0	0
17/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,671.0000	5,736.0000	1.146	0	0	0
17/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,671.0000	3,736.0000	1.771	0	0	0
17/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,979.0000	2,914.0000	(2.182)	0	0	0
17/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,979.0000	3,914.0000	(1.634)	0	0	0
17/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	5,971.0000	6,036.0000	1.089	0	0	0
17/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,471.0000	4,536.0000	1.454	0	0	0
17/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	2,971.0000	3,036.0000	2.188	0	0	0
17/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,022.0000	2,087.0000	3.215	0	0	0
17/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,021.0000	6,086.0000	1.080	0	0	0

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17/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,021.0000	4,086.0000	1.617	0	0	0
17/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,021.0000	8,086.0000	0.810	0	0	0
17/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,225.0000	1,289.0000	5.224	0	0	0
17/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,721.0000	5,786.0000	1.136	0	0	0
17/08/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,221.0000	4,286.0000	1.540	0	0	0
17/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,722.0000	2,786.0000	2.351	0	0	0
17/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,779.0000	4,714.0000	(1.360)	0	0	0
17/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,279.0000	6,214.0000	(1.035)	0	0	0
17/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,279.0000	3,214.0000	(1.982)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,779.0000	1,714.0000	(3.654)	0	0	0
17/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14			Currency Future	6.8361	6.7720	(0.938)	6.7700	6.7700	705
17/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	700.0000	646.0000	(7.714)	0	0	0
17/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	255.0000	226.0000	(11.373)	0	0	0
17/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	528.0000	573.0000	8.523	0	0	0
17/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,891.0000	1,952.0000	3.226	0	0	0
17/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	40.0000	48.0000	20.000	0	0	0
17/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
17/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	64.0000	74.0000	15.625	0	0	0
17/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	606.0000	653.0000	7.756	0	0	0
17/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	826.0000	770.0000	(6.780)	0	0	0
17/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	325.0000	283.0000	(12.923)	0	0	0
17/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	491.0000	534.0000	8.758	0	0	0
17/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	143.0000	125.0000	(12.587)	0	0	0

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17/08/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	1,151.0000	1,088.0000	(5.474)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	238.0000	261.0000	9.664	0	0	0
17/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	274.0000	244.0000	(10.949)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	352.0000	309.0000	(12.216)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	204.0000	181.0000	(11.275)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
17/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	620.0000	569.0000	(8.226)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	418.0000	459.0000	9.809	0	0	0
17/08/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	454.0000	496.0000	9.251	0	0	0
17/08/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	4,136.0000	4,072.0000	(1.547)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	660.0000	607.0000	(8.030)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	262.0000	291.0000	11.069	0	0	0
17/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	177.0000	156.0000	(11.864)	0	0	0
17/08/2009	ZAAD 2009/12/14	12.45	Put	Currency Future	5,615.0000	5,679.0000	1.140	0	0	0
17/08/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,436.0000	4,372.0000	(1.443)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	190.0000	168.0000	(11.579)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.70	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
17/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
17/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	109.0000	124.0000	13.761	0	0	0
17/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	96.0000	110.0000	14.583	0	0	0
17/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	237.0000	210.0000	(11.392)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	319.0000	354.0000	10.972	0	0	0
17/08/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	220.0000	195.0000	(11.364)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	381.0000	337.0000	(11.549)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	582.0000	532.0000	(8.591)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	567.0000	613.0000	8.113	0	0	0
17/08/2009	ZAAD 2009/12/14	8.45	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	384.0000	423.0000	10.156	0	0	0
17/08/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	351.0000	388.0000	10.541	0	0	0
17/08/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	7,714.0000	7,778.0000	0.830	0	0	0
17/08/2009	ZAAD 2009/12/14	5.45	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	3,136.0000	3,072.0000	(2.041)	0	0	0

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17/08/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	620.0000	569.0000	(8.226)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	299.0000	263.0000	(12.040)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	153.0000	135.0000	(11.765)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	8.45	Put	Currency Future	1,648.0000	1,708.0000	3.641	0	0	0
17/08/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	2,137.0000	2,074.0000	(2.948)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	288.0000	322.0000	11.806	0	0	0
17/08/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	491.0000	534.0000	8.758	0	0	0
17/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,718.0000	3,781.0000	1.694	0	0	0
17/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,618.0000	3,682.0000	1.769	0	0	0
17/08/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	741.0000	687.0000	(7.287)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	73.0000	85.0000	16.438	0	0	0
17/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	288.0000	322.0000	11.806	0	0	0
17/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	216.0000	237.0000	9.722	0	0	0
17/08/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	177.0000	156.0000	(11.864)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,286.0000	2,223.0000	(2.756)	0	0	0
17/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.15	Put	Currency Future	55.0000	65.0000	18.182	0	0	0
17/08/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
17/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	274.0000	244.0000	(10.949)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	204.0000	181.0000	(11.275)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	351.0000	388.0000	10.541	0	0	0
17/08/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,298.0000	1,234.0000	(4.931)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	24.0000	30.0000	25.000	0	0	0
17/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	352.0000	309.0000	(12.216)	0	0	0
17/08/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	510.0000	461.0000	(9.608)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	262.0000	291.0000	11.069	0	0	0
17/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	237.0000	210.0000	(11.392)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,286.0000	4,222.0000	(1.493)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,396.0000	1,332.0000	(4.585)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,347.0000	1,283.0000	(4.751)	0	0	0
17/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,065.0000	6,129.0000	1.055	0	0	0
17/08/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	109.0000	124.0000	13.761	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	255.0000	226.0000	(11.373)	0	0	0
17/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	418.0000	459.0000	9.809	0	0	0
17/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	157.0000	174.0000	10.828	0	0	0
17/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,386.0000	2,322.0000	(2.682)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
17/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	216.0000	237.0000	9.722	0	0	0
17/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
17/08/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	546.0000	496.0000	(9.158)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,745.0000	1,805.0000	3.438	0	0	0
17/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,386.0000	4,322.0000	(1.459)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,021.0000	3,084.0000	2.085	0	0	0
17/08/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	2,039.0000	1,975.0000	(3.139)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,064.0000	8,128.0000	0.794	0	0	0
17/08/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	299.0000	263.0000	(12.040)	0	0	0
17/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	3,036.0000	2,972.0000	(2.108)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	319.0000	354.0000	10.972	0	0	0
17/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	443.0000	396.0000	(10.609)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,236.0000	6,172.0000	(1.026)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	96.0000	110.0000	14.583	0	0	0
17/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	510.0000	461.0000	(9.608)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
17/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,736.0000	4,672.0000	(1.351)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
17/08/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,386.0000	3,322.0000	(1.890)	0	0	0

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17/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	582.0000	532.0000	(8.591)	0	0	0
17/08/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,741.0000	1,677.0000	(3.676)	0	0	0
17/08/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,815.0000	5,879.0000	1.101	0	0	0
17/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	157.0000	174.0000	10.828	0	0	0
17/08/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,445.0000	1,381.0000	(4.429)	0	0	0
17/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,236.0000	3,172.0000	(1.978)	0	0	0
17/08/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,200.0000	1,137.0000	(5.250)	0	0	0
17/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	381.0000	337.0000	(11.549)	0	0	0
17/08/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,266.0000	4,330.0000	1.500	0	0	0
17/08/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	443.0000	396.0000	(10.609)	0	0	0
17/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
17/08/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,436.0000	2,372.0000	(2.627)	0	0	0
17/08/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,814.0000	7,878.0000	0.819	0	0	0
17/08/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,765.0000	5,829.0000	1.110	0	0	0
17/08/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	34.0000	41.0000	20.588	0	0	0
17/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,436.0000	3,372.0000	(1.863)	0	0	0
17/08/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,842.0000	1,903.0000	3.312	0	0	0
17/08/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	870.0000	813.0000	(6.552)	0	0	0
17/08/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,774.0000	2,836.0000	2.235	0	0	0
17/08/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,817.0000	3,881.0000	1.677	0	0	0
17/08/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	960.0000	902.0000	(6.042)	0	0	0
17/08/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,036.0000	3,972.0000	(1.586)	0	0	0
17/08/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,917.0000	3,981.0000	1.634	0	0	0

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17/08/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,600.0000	1,660.0000	3.750	0	0	0
17/08/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,314.0000	1,372.0000	4.414	0	0	0
17/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	175.0000	194.0000	10.857	0	0	0
17/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,940.0000	2,001.0000	3.144	0	0	0
17/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	140.0000	156.0000	11.429	0	0	0
17/08/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	411.0000	366.0000	(10.949)	0	0	0
17/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	476.0000	428.0000	(10.084)	0	0	0
17/08/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,697.0000	1,757.0000	3.536	0	0	0
17/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,564.0000	7,628.0000	0.846	0	0	0
17/08/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
17/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,914.0000	7,978.0000	0.809	0	0	0
17/08/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	1,006.0000	947.0000	(5.865)	0	0	0
17/08/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,568.0000	3,632.0000	1.794	0	0	0
17/08/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
17/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	64.0000	74.0000	15.625	0	0	0
17/08/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	11.0000	11.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,915.0000	5,979.0000	1.082	0	0	0
17/08/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,237.0000	2,173.0000	(2.861)	0	0	0
17/08/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,516.0000	4,580.0000	1.417	0	0	0
17/08/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,565.0000	5,629.0000	1.150	0	0	0
17/08/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,989.0000	1,925.0000	(3.218)	0	0	0
17/08/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,067.0000	4,130.0000	1.549	0	0	0
17/08/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,015.0000	6,079.0000	1.064	0	0	0
17/08/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	783.0000	728.0000	(7.024)	0	0	0

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17/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
17/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,038.0000	2,098.0000	2.944	0	0	0
17/08/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,236.0000	4,172.0000	(1.511)	0	0	0
17/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	47.0000	56.0000	19.149	0	0	0
17/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,336.0000	2,272.0000	(2.740)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,103.0000	1,040.0000	(5.712)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,486.0000	2,422.0000	(2.574)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.85	Call	Currency Future	3,986.0000	3,922.0000	(1.606)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,186.0000	3,122.0000	(2.009)	0	0	0
17/08/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,986.0000	5,922.0000	(1.069)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,668.0000	3,731.0000	1.718	0	0	0
17/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,086.0000	4,022.0000	(1.566)	0	0	0
17/08/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	700.0000	646.0000	(7.714)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,664.0000	7,728.0000	0.835	0	0	0
17/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,086.0000	3,022.0000	(2.074)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,336.0000	3,272.0000	(1.918)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	915.0000	857.0000	(6.339)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,336.0000	4,272.0000	(1.476)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/08/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
17/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,514.0000	7,578.0000	0.852	0	0	0
17/08/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,088.0000	2,025.0000	(3.017)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,665.0000	5,729.0000	1.130	0	0	0
17/08/2009	ZAAD 2009/12/14	14.85	Put	Currency Future	8,014.0000	8,078.0000	0.799	0	0	0
17/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,515.0000	5,579.0000	1.160	0	0	0

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17/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	29.0000	35.0000	20.690	0	0	0
17/08/2009	ZAAD 2009/12/14	10.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,017.0000	4,080.0000	1.568	0	0	0
17/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	3,867.0000	3,931.0000	1.655	0	0	0
17/08/2009	ZAAD 2009/12/14	14.80	Put	Currency Future	7,964.0000	8,028.0000	0.804	0	0	0
17/08/2009	ZAAD 2009/12/14	14.45	Put	Currency Future	7,614.0000	7,678.0000	0.841	0	0	0
17/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,486.0000	3,422.0000	(1.836)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,249.0000	1,185.0000	(5.124)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,518.0000	3,582.0000	1.819	0	0	0
17/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	4,186.0000	4,122.0000	(1.529)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,864.0000	7,928.0000	0.814	0	0	0
17/08/2009	ZAAD 2009/12/14	12.80	Put	Currency Future	5,965.0000	6,029.0000	1.073	0	0	0
17/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	5,865.0000	5,929.0000	1.091	0	0	0
17/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	1,989.0000	2,049.0000	3.017	0	0	0
17/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,486.0000	4,422.0000	(1.427)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
17/08/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,552.0000	1,611.0000	3.802	0	0	0
17/08/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,794.0000	1,854.0000	3.344	0	0	0
17/08/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
17/08/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,986.0000	2,922.0000	(2.143)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,054.0000	993.0000	(5.787)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	2,187.0000	2,123.0000	(2.926)	0	0	0
17/08/2009	ZAAD 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	8.85	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
17/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,494.0000	1,430.0000	(4.284)	0	0	0
17/08/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	3,767.0000	3,831.0000	1.699	0	0	0
17/08/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	10.80	Put	Currency Future	3,967.0000	4,031.0000	1.613	0	0	0
17/08/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	7,764.0000	7,828.0000	0.824	0	0	0
17/08/2009	ZAAD 2009/12/14	10.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,086.0000	2,147.0000	2.924	0	0	0
17/08/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,936.0000	3,872.0000	(1.626)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,940.0000	1,876.0000	(3.299)	0	0	0
17/08/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,936.0000	2,872.0000	(2.180)	0	0	0
17/08/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,267.0000	1,325.0000	4.578	0	0	0
17/08/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,216.0000	4,280.0000	1.518	0	0	0
17/08/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
17/08/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,724.0000	2,787.0000	2.313	0	0	0
17/08/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,286.0000	3,222.0000	(1.948)	0	0	0
17/08/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,286.0000	6,222.0000	(1.018)	0	0	0
17/08/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,786.0000	4,722.0000	(1.337)	0	0	0
17/08/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,791.0000	1,727.0000	(3.573)	0	0	0

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17/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,715.0000	5,779.0000	1.120	0	0	0
17/08/2009	ZAAD	2010/03/15			Currency Future	6.8860	6.8217	(0.934)	0.0000	0.0000	4
17/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,292.0000	2,228.0000	(2.792)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,237.0000	3,173.0000	(1.977)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	66.0000	76.0000	15.152	0	0	0
17/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,017.0000	6,081.0000	1.064	0	0	0
17/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	375.0000	346.0000	(7.733)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	520.0000	560.0000	7.692	0	0	0
17/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,774.0000	3,837.0000	1.669	0	0	0
17/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	177.0000	196.0000	10.734	0	0	0
17/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	389.0000	424.0000	8.997	0	0	0
17/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	713.0000	664.0000	(6.872)	0	0	0
17/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,437.0000	3,372.0000	(1.891)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	902.0000	848.0000	(5.987)	0	0	0
17/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,022.0000	4,086.0000	1.591	0	0	0
17/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,815.0000	7,880.0000	0.832	0	0	0
17/08/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	470.0000	431.0000	(8.298)	0	0	0
17/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
17/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	306.0000	282.0000	(7.843)	0	0	0
17/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,767.0000	5,831.0000	1.110	0	0	0
17/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,441.0000	2,377.0000	(2.622)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,486.0000	4,422.0000	(1.427)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,084.0000	2,141.0000	2.735	0	0	0
17/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0

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17/08/2009	ZAAD 2010/03/15	6.65	Call	Currency Future	496.0000	456.0000	(8.065)	0	0	0
17/08/2009	ZAAD 2010/03/15	3.60	Call	Currency Future	3,287.0000	3,223.0000	(1.947)	0	0	0
17/08/2009	ZAAD 2010/03/15	7.00	Call	Currency Future	339.0000	312.0000	(7.965)	0	0	0
17/08/2009	ZAAD 2010/03/15	14.65	Put	Currency Future	7,765.0000	7,830.0000	0.837	0	0	0
17/08/2009	ZAAD 2010/03/15	10.50	Put	Currency Future	3,626.0000	3,689.0000	1.737	0	0	0
17/08/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/08/2009	ZAAD 2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	5.95	Call	Currency Future	985.0000	929.0000	(5.685)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	308.0000	335.0000	8.766	0	0	0
17/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,313.0000	1,248.0000	(4.950)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.30	Put	Currency Future	127.0000	143.0000	12.598	0	0	0
17/08/2009	ZAAD 2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	2.45	Call	Currency Future	4,436.0000	4,372.0000	(1.443)	0	0	0
17/08/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD 2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	3.90	Call	Currency Future	2,988.0000	2,924.0000	(2.142)	0	0	0
17/08/2009	ZAAD 2010/03/15	4.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
17/08/2009	ZAAD 2010/03/15	6.85	Call	Currency Future	397.0000	364.0000	(8.312)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.65	Put	Currency Future	260.0000	284.0000	9.231	0	0	0
17/08/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,286.0000	4,222.0000	(1.493)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.35	Call	Currency Future	679.0000	631.0000	(7.069)	0	0	0
17/08/2009	ZAAD 2010/03/15	2.65	Call	Currency Future	4,236.0000	4,172.0000	(1.511)	0	0	0
17/08/2009	ZAAD 2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	10.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
17/08/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/08/2009	ZAAD 2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	4.95	Call	Currency Future	1,946.0000	1,882.0000	(3.289)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.85	Put	Currency Future	361.0000	393.0000	8.864	0	0	0
17/08/2009	ZAAD 2010/03/15	10.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	334.0000	362.0000	8.383	0	0	0
17/08/2009	ZAAD 2010/03/15	8.65	Put	Currency Future	1,846.0000	1,905.0000	3.196	0	0	0
17/08/2009	ZAAD 2010/03/15	8.45	Put	Currency Future	1,658.0000	1,716.0000	3.498	0	0	0
17/08/2009	ZAAD 2010/03/15	8.50	Put	Currency Future	1,705.0000	1,763.0000	3.402	0	0	0
17/08/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	943.0000	888.0000	(5.832)	0	0	0
17/08/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,528.0000	3,590.0000	1.757	0	0	0
17/08/2009	ZAAD 2010/03/15	10.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0

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17/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,715.0000	7,780.0000	0.843	0	0	0
17/08/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	453.0000	490.0000	8.168	0	0	0
17/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	127.0000	143.0000	12.598	0	0	0
17/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,518.0000	5,582.0000	1.160	0	0	0
17/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,996.0000	1,932.0000	(3.206)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,938.0000	2,874.0000	(2.178)	0	0	0
17/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	420.0000	384.0000	(8.571)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,457.0000	1,393.0000	(4.393)	0	0	0
17/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,612.0000	1,669.0000	3.536	0	0	0
17/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,028.0000	970.0000	(5.642)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,036.0000	3,972.0000	(1.586)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	613.0000	568.0000	(7.341)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	143.0000	159.0000	11.189	0	0	0
17/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,867.0000	5,931.0000	1.091	0	0	0
17/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
17/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,387.0000	3,322.0000	(1.919)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	57.0000	66.0000	15.789	0	0	0
17/08/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,516.0000	7,580.0000	0.852	0	0	0
17/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,936.0000	3,872.0000	(1.626)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	444.0000	407.0000	(8.333)	0	0	0
17/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,717.0000	5,781.0000	1.119	0	0	0
17/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	113.0000	127.0000	12.389	0	0	0
17/08/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,242.0000	2,178.0000	(2.855)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

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17/08/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	862.0000	809.0000	(6.148)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	98.0000	90.0000	(8.163)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	70.0000	62.0000	(11.429)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	824.0000	771.0000	(6.432)	0	0	0
17/08/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,873.0000	3,936.0000	1.627	0	0	0
17/08/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,265.0000	1,200.0000	(5.138)	0	0	0
17/08/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,391.0000	2,327.0000	(2.677)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
17/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,725.0000	3,788.0000	1.691	0	0	0
17/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	88.0000	99.0000	12.500	0	0	0
17/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
17/08/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,486.0000	3,422.0000	(1.836)	0	0	0
17/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,015.0000	8,079.0000	0.799	0	0	0
17/08/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	159.0000	177.0000	11.321	0	0	0
17/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	421.0000	457.0000	8.551	0	0	0
17/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	749.0000	699.0000	(6.676)	0	0	0
17/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,865.0000	7,930.0000	0.826	0	0	0
17/08/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,409.0000	1,344.0000	(4.613)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	420.0000	384.0000	(8.571)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	284.0000	309.0000	8.803	0	0	0
17/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	582.0000	538.0000	(7.560)	0	0	0
17/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,313.0000	1,248.0000	(4.950)	0	0	0
17/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	100.0000	113.0000	13.000	0	0	0
17/08/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	645.0000	599.0000	(7.132)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,799.0000	1,857.0000	3.224	0	0	0
17/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	786.0000	734.0000	(6.616)	0	0	0
17/08/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	0.0000	8.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD 2010/03/15	5.70	Call	Currency Future	1,217.0000	1,152.0000	(5.341)	0	0	0
17/08/2009	ZAAD 2010/03/15	5.95	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
17/08/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	357.0000	328.0000	(8.123)	0	0	0
17/08/2009	ZAAD 2010/03/15	8.80	Put	Currency Future	0.0000	2,048.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	2,193.0000	2,129.0000	(2.918)	0	0	0
17/08/2009	ZAAD 2010/03/15	8.95	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.55	Call	Currency Future	552.0000	510.0000	(7.609)	0	0	0
17/08/2009	ZAAD 2010/03/15	10.80	Put	Currency Future	0.0000	3,986.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	3.70	Call	Currency Future	3,187.0000	3,123.0000	(2.008)	0	0	0
17/08/2009	ZAAD 2010/03/15	8.95	Put	Currency Future	2,130.0000	2,187.0000	2.676	0	0	0
17/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	284.0000	309.0000	8.803	0	0	0
17/08/2009	ZAAD 2010/03/15	12.80	Put	Currency Future	0.0000	5,981.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	470.0000	431.0000	(8.298)	0	0	0
17/08/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	5.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
17/08/2009	ZAAD 2010/03/15	8.80	Call	Currency Future	0.0000	69.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	8.70	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.55	Put	Currency Future	216.0000	238.0000	10.185	0	0	0
17/08/2009	ZAAD 2010/03/15	5.80	Put	Currency Future	0.0000	35.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	0.0000	1,057.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	12.70	Put	Currency Future	5,817.0000	5,881.0000	1.100	0	0	0
17/08/2009	ZAAD 2010/03/15	6.50	Put	Currency Future	196.0000	216.0000	10.204	0	0	0
17/08/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	0.0000	3,023.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	10.45	Put	Currency Future	3,577.0000	3,640.0000	1.761	0	0	0
17/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	238.0000	260.0000	9.244	0	0	0
17/08/2009	ZAAD 2010/03/15	2.90	Call	Currency Future	3,986.0000	3,922.0000	(1.606)	0	0	0
17/08/2009	ZAAD 2010/03/15	10.70	Put	Currency Future	3,824.0000	3,887.0000	1.647	0	0	0
17/08/2009	ZAAD 2010/03/15	3.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	10.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	524.0000	482.0000	(8.015)	0	0	0
17/08/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	0.0000	2,030.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	8.70	Put	Currency Future	1,893.0000	1,952.0000	3.117	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	524.0000	482.0000	(8.015)	0	0	0
17/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	334.0000	362.0000	8.383	0	0	0
17/08/2009	ZAAD 2010/03/15	2.80	Call	Currency Future	0.0000	4,022.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,565.0000	7,630.0000	0.859	0	0	0
17/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	713.0000	664.0000	(6.872)	0	0	0
17/08/2009	ZAAD 2010/03/15	14.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	2.70	Call	Currency Future	4,186.0000	4,122.0000	(1.529)	0	0	0
17/08/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,490.0000	2,426.0000	(2.570)	0	0	0
17/08/2009	ZAAD 2010/03/15	14.80	Put	Currency Future	0.0000	7,979.0000	100.000	0	0	0
17/08/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,067.0000	6,131.0000	1.055	0	0	0
17/08/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	786.0000	734.0000	(6.616)	0	0	0
17/08/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,506.0000	1,441.0000	(4.316)	0	0	0
17/08/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	238.0000	260.0000	9.244	0	0	0
17/08/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,615.0000	7,680.0000	0.854	0	0	0
17/08/2009	ZAAD 2010/03/15	6.10	Put	Currency Future	76.0000	87.0000	14.474	0	0	0
17/08/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	10.95	Put	Currency Future	4,072.0000	4,135.0000	1.547	0	0	0
17/08/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	100.0000	113.0000	13.000	0	0	0
17/08/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/08/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,568.0000	5,632.0000	1.149	0	0	0
17/08/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	10.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/08/2009	ZAAD 2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	1,941.0000	2,000.0000	3.040	0	0	0
17/08/2009	ZAAD 2010/03/15	12.50	Put	Currency Future	5,618.0000	5,682.0000	1.139	0	0	0
17/08/2009	ZAAD 2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	2.50	Call	Currency Future	4,386.0000	4,322.0000	(1.459)	0	0	0
17/08/2009	ZAAD 2010/03/15	4.55	Call	Currency Future	2,341.0000	2,277.0000	(2.734)	0	0	0
17/08/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	33.0000	33.0000	-	0	0	0
17/08/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
17/08/2009	ZAAD 2010/03/15	5.55	Call	Currency Future	1,361.0000	1,296.0000	(4.776)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
17/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,065.0000	8,129.0000	0.794	0	0	0
17/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,337.0000	3,272.0000	(1.948)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,136.0000	4,072.0000	(1.547)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,169.0000	1,104.0000	(5.560)	0	0	0
17/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,137.0000	3,073.0000	(2.040)	0	0	0
17/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,336.0000	4,272.0000	(1.476)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,144.0000	2,080.0000	(2.985)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,752.0000	1,810.0000	3.311	0	0	0
17/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,667.0000	5,731.0000	1.129	0	0	0
17/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,665.0000	7,730.0000	0.848	0	0	0
17/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,676.0000	3,738.0000	1.687	0	0	0
17/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,965.0000	8,029.0000	0.804	0	0	0
17/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,967.0000	6,031.0000	1.073	0	0	0
17/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,045.0000	1,981.0000	(3.130)	0	0	0
17/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,038.0000	2,973.0000	(2.140)	0	0	0
17/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,075.0000	1,013.0000	(5.767)	0	0	0
17/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
17/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
17/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
17/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,972.0000	4,036.0000	1.611	0	0	0
17/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,036.0000	2,094.0000	2.849	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/08/2009	ZAAD 2010/03/15	10.85	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
Grand Total:										1,169,257