



# Derivatives High/Low Report

High/Low for 15/09/2009

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
15/09/2009	\$ / R 2009/12/14			Currency Future	7.5745	7.5251	(0.652)	7.5900	7.5000	322,089
15/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	147.0000	160.0000	8.844	0	0	0
15/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,099.0000	1,142.0000	3.913	0	0	0
15/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	472.0000	435.0000	(7.839)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,636.0000	2,683.0000	1.783	0	0	0
15/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	506.0000	468.0000	(7.510)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	963.0000	1,005.0000	4.361	0	0	0
15/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,776.0000	4,825.0000	1.026	0	0	0
15/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,876.0000	5,925.0000	0.834	0	0	0
15/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,857.0000	1,904.0000	2.531	0	0	0
15/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,026.0000	6,075.0000	0.813	0	0	0
15/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	131.0000	143.0000	9.160	0	0	5,000
15/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	11,185
15/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,285.0000	1,235.0000	(3.891)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,906.0000	1,953.0000	2.466	0	0	0
15/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	4,926.0000	4,975.0000	0.995	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
15/09/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
15/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	875.0000	916.0000	4.686	0	0	0
15/09/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	545.0000	580.0000	6.422	0	0	0
15/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,726.0000	4,775.0000	1.037	0	0	0
15/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,734.0000	2,782.0000	1.756	0	0	0
15/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	951.0000	904.0000	(4.942)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,775.0000	2,725.0000	(1.802)	0	0	0
15/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,981.0000	3,029.0000	1.610	0	0	0
15/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,833.0000	2,881.0000	1.694	0	0	0
15/09/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,526.0000	5,575.0000	0.887	0	0	0
15/09/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	832.0000	872.0000	4.808	0	0	0
15/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
15/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	366.0000	395.0000	7.923	0	0	0
15/09/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,675.0000	2,625.0000	(1.869)	0	0	0
15/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,376.0000	8,425.0000	0.585	0	0	0
15/09/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,426.0000	5,475.0000	0.903	0	0	0
15/09/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,676.0000	6,725.0000	0.734	0	0	0
15/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	789.0000	828.0000	4.943	0	0	0
15/09/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	435.0000	466.0000	7.126	0	0	0
15/09/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	1,043.0000	995.0000	(4.602)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.90	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
15/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	664.0000	701.0000	5.572	0	0	0
15/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,476.0000	4,525.0000	1.095	0	0	0
15/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	260
15/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	278.0000	254.0000	(8.633)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,226.0000	4,275.0000	1.159	0	0	0
15/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	209.0000	191.0000	(8.612)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,276.0000	8,325.0000	0.592	0	0	0
15/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	439.0000	404.0000	(7.973)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
15/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,678.0000	1,629.0000	(2.920)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,144.0000	1,188.0000	3.846	0	0	0
15/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,376.0000	6,425.0000	0.769	0	0	0
15/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	138.0000	126.0000	(8.696)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,425.0000	1,470.0000	3.158	0	0	0
15/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	87
15/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	3,000
15/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,776.0000	5,825.0000	0.848	0	0	0
15/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,776.0000	7,825.0000	0.630	0	0	0
15/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	747.0000	785.0000	5.087	0	0	0
15/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,476.0000	8,525.0000	0.578	0	0	0
15/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,955.0000	2,002.0000	2.404	0	0	0
15/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
15/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,776.0000	8,825.0000	0.558	0	0	0
15/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,976.0000	8,025.0000	0.614	0	0	0
15/09/2009	\$ / R 2009/12/14	4.15	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
15/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,237.0000	1,281.0000	3.557	0	0	0
15/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	148.0000	135.0000	(8.784)	0	0	0
15/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,326.0000	7,375.0000	0.669	0	0	0
15/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,776.0000	6,825.0000	0.723	0	0	0
15/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
15/09/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	0.0000	4,025.0000	100.000	0	0	0
15/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	624.0000	660.0000	5.769	0	0	0
15/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,176.0000	2,126.0000	(2.298)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,425.0000	2,376.0000	(2.021)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	408.0000	375.0000	(8.088)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,076.0000	5,125.0000	0.965	0	0	0
15/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,099.0000	1,142.0000	3.913	0	0	0
15/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	705.0000	743.0000	5.390	0	0	0
15/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,187.0000	1,138.0000	(4.128)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	693.0000	650.0000	(6.205)	0	0	0
15/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,426.0000	8,475.0000	0.582	0	0	0
15/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,431.0000	1,382.0000	(3.424)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,126.0000	8,175.0000	0.603	0	0	0
15/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,676.0000	8,725.0000	0.565	0	0	0
15/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	4,025.0000	3,975.0000	(1.242)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	0.0000	7,975.0000	100.000	0	0	0
15/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	832.0000	872.0000	4.808	0	0	0
15/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,475.0000	2,426.0000	(1.980)	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
15/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,525.0000	3,475.0000	(1.418)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	875.0000	916.0000	4.686	0	0	0
15/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,191.0000	1,234.0000	3.610	0	0	0
15/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,576.0000	7,625.0000	0.647	0	0	0
15/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,826.0000	7,875.0000	0.626	0	0	0
15/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,481.0000	1,431.0000	(3.376)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
15/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	100.0000	91.0000	(9.000)	0	0	50
15/09/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	61.0000	56.0000	(8.197)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,284.0000	1,328.0000	3.427	0	0	0
15/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,526.0000	8,575.0000	0.575	0	0	0
15/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,579.0000	1,530.0000	(3.103)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,783.0000	2,831.0000	1.725	0	0	0
15/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	184.0000	199.0000	8.152	0	0	0
15/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,977.0000	4,026.0000	1.232	0	0	0
15/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,760.0000	1,807.0000	2.670	0	0	0
15/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,575.0000	2,526.0000	(1.903)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	862.0000	816.0000	(5.336)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
15/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,625.0000	3,575.0000	(1.379)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	102.0000	112.0000	9.804	0	0	0
15/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	653.0000	611.0000	(6.432)	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
15/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,676.0000	7,725.0000	0.638	0	0	0
15/09/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	693.0000	650.0000	(6.205)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	2,932.0000	2,980.0000	1.637	0	0	0
15/09/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
15/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	195.0000	178.0000	(8.718)	0	0	0
15/09/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,279.0000	3,328.0000	1.494	0	0	0
15/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,475.0000	3,425.0000	(1.439)	0	0	0
15/09/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,525.0000	2,476.0000	(1.941)	0	0	0
15/09/2009	\$ / R	2009/12/14	5.95	Call	Currency Future	1,629.0000	1,579.0000	(3.069)	0	0	0
15/09/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,875.0000	3,825.0000	(1.290)	0	0	0
15/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,053.0000	1,096.0000	4.084	0	0	0
15/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,077.0000	4,126.0000	1.202	0	0	0
15/09/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	75
15/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,776.0000	5,825.0000	0.848	0	0	0
15/09/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,526.0000	6,575.0000	0.751	0	0	0
15/09/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	68.0000	75.0000	10.294	0	0	0
15/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,625.0000	2,576.0000	(1.867)	0	0	0
15/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
15/09/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	471.0000	503.0000	6.794	0	0	0
15/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	225.0000	205.0000	(8.889)	0	0	0
15/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,425.0000	3,375.0000	(1.460)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,875.0000	2,825.0000	(1.739)	0	0	0
15/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	6.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
15/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,876.0000	6,925.0000	0.713	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
15/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,882.0000	2,930.0000	1.666	0	0	0
15/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,342.0000	2,389.0000	2.007	0	0	0
15/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,675.0000	3,625.0000	(1.361)	0	0	0
15/09/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,976.0000	7,025.0000	0.702	0	0	0
15/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,003.0000	2,050.0000	2.346	0	0	0
15/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,827.0000	1,778.0000	(2.682)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	400.0000	430.0000	7.500	0	0	0
15/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,575.0000	3,525.0000	(1.399)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	541.0000	502.0000	(7.209)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,053.0000	1,096.0000	4.084	0	0	0
15/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,926.0000	6,975.0000	0.707	0	0	0
15/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,476.0000	6,525.0000	0.757	0	0	0
15/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,685.0000	2,733.0000	1.788	0	0	0
15/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	3,080.0000	3,129.0000	1.591	0	0	0
15/09/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,276.0000	5,325.0000	0.929	0	0	0
15/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	3,877.0000	3,926.0000	1.264	0	0	0
15/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	116.0000	127.0000	9.483	0	0	0
15/09/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,926.0000	8,975.0000	0.549	0	0	0
15/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	747.0000	785.0000	5.087	0	0	0
15/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	577.0000	537.0000	(6.932)	0	0	0
15/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	303.0000	329.0000	8.581	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
15/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,126.0000	4,176.0000	1.212	0	0	0
15/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,576.0000	6,625.0000	0.745	0	0	0
15/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,326.0000	8,375.0000	0.589	0	0	0
15/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,530.0000	1,481.0000	(3.203)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
15/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	113.0000	103.0000	(8.850)	0	0	0
15/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,126.0000	6,175.0000	0.800	0	0	0
15/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,478.0000	3,527.0000	1.409	0	0	0
15/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,826.0000	6,875.0000	0.718	0	0	0
15/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,726.0000	7,775.0000	0.634	0	0	0
15/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,586.0000	2,634.0000	1.856	0	0	0
15/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	159.0000	145.0000	(8.805)	0	0	3,247
15/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,926.0000	1,877.0000	(2.544)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
15/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,826.0000	8,875.0000	0.555	0	0	0
15/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	83.0000	75.0000	(9.639)	0	0	0
15/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,925.0000	3,875.0000	(1.274)	0	0	0
15/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,275.0000	4,225.0000	(1.170)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	90.0000	98.0000	8.889	0	0	0
15/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,925.0000	2,875.0000	(1.709)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,284.0000	1,328.0000	3.427	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
15/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,329.0000	3,377.0000	1.442	0	0	0
15/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,726.0000	8,775.0000	0.562	0	0	0
15/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,008.0000	1,050.0000	4.167	0	0	0
15/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,425.0000	1,470.0000	3.158	0	0	0
15/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,825.0000	2,775.0000	(1.770)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	584.0000	619.0000	5.993	0	0	0
15/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	58.0000	53.0000	(8.621)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
15/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,376.0000	7,425.0000	0.664	0	0	0
15/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	614.0000	574.0000	(6.515)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,760.0000	1,807.0000	2.670	0	0	0
15/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	5,726.0000	5,775.0000	0.856	0	0	0
15/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	963.0000	1,005.0000	4.361	0	0	0
15/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,175.0000	3,125.0000	(1.575)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,777.0000	1,728.0000	(2.757)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,390.0000	2,438.0000	2.008	0	0	0
15/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,226.0000	6,275.0000	0.787	0	0	0
15/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,139.0000	1,090.0000	(4.302)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,091.0000	1,042.0000	(4.491)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,326.0000	6,375.0000	0.775	0	0	0
15/09/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	79.0000	86.0000	8.861	0	0	0
15/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,076.0000	2,026.0000	(2.408)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	226.0000	244.0000	7.965	0	0	0
15/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	734.0000	690.0000	(5.995)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,326.0000	4,375.0000	1.133	0	0	0
15/09/2009	\$ / R 2009/12/14	4.50	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
15/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
15/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,075.0000	3,025.0000	(1.626)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,476.0000	5,525.0000	0.895	0	0	0
15/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	350.0000	319.0000	(8.857)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,325.0000	2,276.0000	(2.108)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	366.0000	395.0000	7.923	0	0	0
15/09/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,728.0000	1,678.0000	(2.894)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	323.0000	294.0000	(8.978)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,099.0000	2,146.0000	2.239	0	0	0
15/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
15/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	249.0000	269.0000	8.032	0	0	0
15/09/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,325.0000	3,275.0000	(1.504)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,330.0000	1,375.0000	3.383	0	0	0
15/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	435.0000	466.0000	7.126	0	0	0
15/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,076.0000	5,125.0000	0.965	0	0	0
15/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,276.0000	7,325.0000	0.673	0	0	0
15/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	100
15/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,526.0000	4,575.0000	1.083	0	0	0
15/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,333.0000	1,284.0000	(3.676)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,144.0000	1,188.0000	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
15/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,326.0000	5,375.0000	0.920	0	0	0
15/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,616.0000	1,662.0000	2.847	0	0	0
15/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,051.0000	2,098.0000	2.292	0	0	0
15/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,664.0000	1,710.0000	2.764	0	0	0
15/09/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,725.0000	2,675.0000	(1.835)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,636.0000	2,683.0000	1.783	0	0	0
15/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,428.0000	3,477.0000	1.429	0	0	0
15/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,226.0000	2,176.0000	(2.246)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,026.0000	5,075.0000	0.975	0	0	0
15/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	241.0000	221.0000	(8.299)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	209.0000	191.0000	(8.612)	0	0	0
15/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,876.0000	8,925.0000	0.552	0	0	0
15/09/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,726.0000	6,775.0000	0.729	0	0	0
15/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,236.0000	1,187.0000	(3.964)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	366.0000	395.0000	7.923	0	0	0
15/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,976.0000	1,927.0000	(2.480)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,276.0000	6,325.0000	0.781	0	0	0
15/09/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
15/09/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,126.0000	2,076.0000	(2.352)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,176.0000	7,225.0000	0.683	0	0	0
15/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,975.0000	2,925.0000	(1.681)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	775.0000	731.0000	(5.677)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	997.0000	950.0000	(4.714)	0	0	0
15/09/2009	\$ / R 2009/12/14	3.85	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
15/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,827.0000	3,876.0000	1.280	0	0	0
15/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,825.0000	3,775.0000	(1.307)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	8,576.0000	8,625.0000	0.571	0	0	0
15/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,076.0000	8,125.0000	0.607	0	0	0
15/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	506.0000	468.0000	(7.510)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
15/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,926.0000	5,975.0000	0.827	0	0	0
15/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	298.0000	273.0000	(8.389)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,031.0000	3,079.0000	1.584	0	0	0
15/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	818.0000	773.0000	(5.501)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	273.0000	298.0000	9.158	0	0	0
15/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,377.0000	1,423.0000	3.341	0	0	0
15/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,226.0000	8,275.0000	0.596	0	0	0
15/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	225.0000	205.0000	(8.889)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,077.0000	4,126.0000	1.202	0	0	0
15/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	131.0000	143.0000	9.160	0	0	0
15/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,478.0000	3,527.0000	1.409	0	0	0
15/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,375.0000	2,326.0000	(2.063)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,777.0000	1,728.0000	(2.757)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,712.0000	1,758.0000	2.687	0	0	0
15/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,191.0000	1,234.0000	3.610	0	0	0
15/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.05	Call	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
15/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,375.0000	3,325.0000	(1.481)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	3,025.0000	2,975.0000	(1.653)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
15/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,725.0000	3,675.0000	(1.342)	0	0	0
15/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,275.0000	3,225.0000	(1.527)	0	0	0
15/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,229.0000	3,278.0000	1.517	0	0	0
15/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,025.0000	3,975.0000	(1.242)	0	0	0
15/09/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,775.0000	2,725.0000	(1.802)	0	0	0
15/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	6,626.0000	6,675.0000	0.740	0	0	0
15/09/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,226.0000	7,275.0000	0.678	0	0	0
15/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	400.0000	430.0000	7.500	408	408	200
15/09/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,906.0000	1,953.0000	2.466	0	0	0
15/09/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,775.0000	3,725.0000	(1.325)	0	0	0
15/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	5.30	Call	Currency Future	2,275.0000	2,226.0000	(2.154)	0	0	0
15/09/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	182.0000	166.0000	(8.791)	182	182	100
15/09/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,676.0000	4,725.0000	1.048	0	0	0
15/09/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	1,382.0000	1,333.0000	(3.546)	0	0	0
15/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
15/09/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,568.0000	1,614.0000	2.934	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
15/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,626.0000	8,675.0000	0.568	0	0	0
15/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	148.0000	135.0000	(8.784)	144	144	100
15/09/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,472.0000	1,518.0000	3.125	0	0	0
15/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,526.0000	7,575.0000	0.651	0	0	0
15/09/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	2,026.0000	1,977.0000	(2.419)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	818.0000	773.0000	(5.501)	0	0	0
15/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,125.0000	3,075.0000	(1.600)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,276.0000	5,325.0000	0.929	0	0	0
15/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,244.0000	2,291.0000	2.094	0	0	0
15/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
15/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,043.0000	995.0000	(4.602)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,148.0000	2,194.0000	2.142	0	0	0
15/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	298.0000	273.0000	(8.389)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,226.0000	4,275.0000	1.159	0	0	0
15/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	5,976.0000	6,025.0000	0.820	0	0	0
15/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,390.0000	2,438.0000	2.008	0	0	0
15/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,439.0000	2,487.0000	1.968	0	0	0
15/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,809.0000	1,856.0000	2.598	0	0	0
15/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	624.0000	660.0000	5.769	0	0	0
15/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,226.0000	5,275.0000	0.938	0	0	0
15/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	508.0000	541.0000	6.496	531	531	100
15/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,586.0000	2,634.0000	1.856	0	0	0
15/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,426.0000	6,475.0000	0.763	0	0	0
15/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	93.0000	85.0000	(8.602)	0	0	247
15/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	919.0000	960.0000	4.461	0	0	0
15/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,276.0000	4,325.0000	1.146	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
15/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,148.0000	2,194.0000	2.142	0	0	0
15/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
15/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,225.0000	3,175.0000	(1.550)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,876.0000	4,925.0000	1.005	0	0	0
15/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,176.0000	4,226.0000	1.197	0	0	0
15/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,076.0000	6,125.0000	0.806	0	0	0
15/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,376.0000	5,425.0000	0.911	0	0	0
15/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,776.0000	4,825.0000	1.026	0	0	0
15/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,176.0000	8,225.0000	0.599	0	0	0
15/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,176.0000	6,225.0000	0.793	0	0	0
15/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,975.0000	3,925.0000	(1.258)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	545.0000	580.0000	6.422	0	0	0
15/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,568.0000	1,614.0000	2.934	0	0	0
15/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,877.0000	1,827.0000	(2.664)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	259.0000	237.0000	(8.494)	0	0	0
15/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	334.0000	362.0000	8.383	0	0	0
15/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,051.0000	2,098.0000	2.292	0	0	0
15/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,676.0000	5,725.0000	0.863	0	0	0
15/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	52.0000	48.0000	(7.692)	0	0	15,512
15/09/2009	\$ / R 2009/12/14	10.70	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
15/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,576.0000	4,625.0000	1.071	0	0	0
15/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,377.0000	1,423.0000	3.341	0	0	0
15/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,130.0000	3,178.0000	1.534	0	0	0
15/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,026.0000	8,075.0000	0.611	0	0	0
15/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	200
15/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	906.0000	860.0000	(5.077)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	379.0000	346.0000	(8.707)	0	0	15,512
15/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,293.0000	2,340.0000	2.050	0	0	0
15/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	204.0000	221.0000	8.333	0	0	0
15/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	88.0000	80.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,727.0000	3,776.0000	1.315	0	0	0
15/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,626.0000	4,675.0000	1.059	0	0	0
15/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,026.0000	7,075.0000	0.697	0	0	0
15/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	9,530
15/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	273.0000	298.0000	9.158	0	0	0
15/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,488.0000	2,536.0000	1.929	0	0	0
15/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
15/09/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	3,180.0000	3,228.0000	1.509	0	0	0
15/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,229.0000	3,278.0000	1.517	0	0	0
15/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,977.0000	4,026.0000	1.232	0	0	0
15/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,293.0000	2,340.0000	2.050	0	0	0
15/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,379.0000	3,427.0000	1.421	0	0	0
15/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,826.0000	5,875.0000	0.841	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
15/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,196.0000	2,243.0000	2.140	0	0	0
15/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,537.0000	2,585.0000	1.892	0	0	0
15/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	2,981.0000	3,029.0000	1.610	0	0	0
15/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,664.0000	1,710.0000	2.764	0	0	0
15/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,777.0000	3,826.0000	1.297	0	0	0
15/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,976.0000	5,025.0000	0.985	0	0	0
15/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,526.0000	4,575.0000	1.083	0	0	0
15/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,537.0000	2,585.0000	1.892	0	0	0
15/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,376.0000	4,425.0000	1.120	0	0	0
15/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,226.0000	5,275.0000	0.938	0	0	0
15/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,826.0000	4,875.0000	1.015	0	0	0
15/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,426.0000	4,475.0000	1.107	0	0	0
15/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,626.0000	5,675.0000	0.871	0	0	0
15/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,326.0000	4,375.0000	1.133	0	0	0
15/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,526.0000	5,575.0000	0.887	0	0	0
15/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,330.0000	1,375.0000	3.383	0	0	0
15/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,677.0000	3,726.0000	1.333	0	0	0
15/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,126.0000	5,175.0000	0.956	0	0	0
15/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,276.0000	4,325.0000	1.146	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
15/09/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,528.0000	3,577.0000	1.389	0	0	0
15/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,578.0000	3,626.0000	1.342	0	0	0
15/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,927.0000	3,976.0000	1.248	0	0	0
15/09/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,727.0000	3,776.0000	1.315	0	0	0
15/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,628.0000	3,676.0000	1.323	0	0	0
15/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,027.0000	4,076.0000	1.217	0	0	0
15/09/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
15/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,726.0000	4,775.0000	1.037	0	0	0
15/09/2009	\$ / R	2010/03/15			Currency Future	7.6985	7.6485	(0.649)	7.7200	7.6500	7,665
15/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	458.0000	484.0000	5.677	0	0	0
15/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	425.0000	401.0000	(5.647)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,140.0000	2,184.0000	2.056	0	0	0
15/09/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,245.0000	3,293.0000	1.479	0	0	0
15/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,820.0000	4,869.0000	1.017	0	0	0
15/09/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/09/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	972.0000	1,008.0000	3.704	0	0	0
15/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	260.0000	245.0000	(5.769)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,050.0000	3,097.0000	1.541	0	0	0
15/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	371.0000	349.0000	(5.930)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,277.0000	4,326.0000	1.146	0	0	0
15/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
15/09/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	946.0000	904.0000	(4.440)	0	0	0
15/09/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	97.0000	106.0000	9.278	0	0	0
15/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,711.0000	2,758.0000	1.734	0	0	0
15/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	812.0000	846.0000	4.187	0	0	0
15/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,953.0000	3,000.0000	1.592	0	0	0
15/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	354.0000	334.0000	(5.650)	0	0	0
15/09/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,376.0000	4,424.0000	1.097	0	0	0

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15/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	522.0000	551.0000	5.556	0	0	0
15/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,250.0000	3,200.0000	(1.538)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,316.0000	5,365.0000	0.922	0	0	0
15/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	427.0000	453.0000	6.089	0	0	0
15/09/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	229.0000	216.0000	(5.677)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	556.0000	585.0000	5.216	0	0	0
15/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,950.0000	2,900.0000	(1.695)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,458.0000	6,507.0000	0.759	0	0	0
15/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	272.0000	255.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,349.0000	3,299.0000	(1.493)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,952.0000	9,002.0000	0.559	0	0	0
15/09/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,155.0000	2,105.0000	(2.320)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,376.0000	2,422.0000	1.936	0	0	0
15/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,811.0000	1,762.0000	(2.706)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,952.0000	1,996.0000	2.254	0	0	0
15/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,957.0000	1,908.0000	(2.504)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,358.0000	6,408.0000	0.786	0	0	0
15/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,557.0000	6,606.0000	0.747	0	0	0
15/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,100.0000	3,050.0000	(1.613)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	1,571.0000	1,522.0000	(3.119)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	100.0000	94.0000	(6.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,046.0000	2,090.0000	2.151	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
15/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,199.0000	1,153.0000	(3.837)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,179.0000	4,227.0000	1.149	0	0	0
15/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,760.0000	2,806.0000	1.667	0	0	0
15/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,476.0000	1,428.0000	(3.252)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,805.0000	6,855.0000	0.735	0	0	0
15/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	907.0000	867.0000	(4.410)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,765.0000	1,808.0000	2.436	0	0	0
15/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,465.0000	5,514.0000	0.897	0	0	0
15/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,452.0000	2,402.0000	(2.039)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,266.0000	5,315.0000	0.930	0	0	0
15/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	4,573.0000	4,622.0000	1.072	0	0	0
15/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
15/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,327.0000	4,375.0000	1.109	0	0	0
15/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,751.0000	2,701.0000	(1.818)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,802.0000	8,852.0000	0.568	0	0	0
15/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,049.0000	3,999.0000	(1.235)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	6,408.0000	6,457.0000	0.765	0	0	0
15/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,353.0000	2,303.0000	(2.125)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	216.0000	231.0000	6.944	0	0	0
15/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,999.0000	2,043.0000	2.201	0	0	0
15/09/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,402.0000	8,452.0000	0.595	0	0	0
15/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,105.0000	2,055.0000	(2.375)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,217.0000	5,266.0000	0.939	0	0	0
15/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	665.0000	630.0000	(5.263)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	236.0000	252.0000	6.780	0	0	0
15/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	773.0000	807.0000	4.398	0	0	0
15/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	34.0000	36.0000	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
15/09/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	634.0000	600.0000	(5.363)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,763.0000	1,714.0000	(2.779)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	931.0000	967.0000	3.867	0	0	0
15/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,663.0000	2,709.0000	1.727	0	0	0
15/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	870.0000	830.0000	(4.598)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	220.0000	207.0000	(5.909)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	605.0000	571.0000	(5.620)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,549.0000	3,499.0000	(1.409)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,552.0000	8,602.0000	0.585	0	0	0
15/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	121.0000	131.0000	8.264	0	0	0
15/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,225.0000	1,264.0000	3.184	0	0	0
15/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,567.0000	2,613.0000	1.792	0	0	0
15/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,449.0000	3,399.0000	(1.450)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	625.0000	656.0000	4.960	0	0	0
15/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	109.0000	118.0000	8.257	0	0	0
15/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	324.0000	305.0000	(5.864)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
15/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,507.0000	6,557.0000	0.768	0	0	0
15/09/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	5,167.0000	5,216.0000	0.948	0	0	0
15/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,536.0000	1,578.0000	2.734	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
15/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,919.0000	4,968.0000	0.996	0	0	0
15/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,155.0000	1,108.0000	(4.069)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,808.0000	2,854.0000	1.638	0	0	0
15/09/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	729.0000	693.0000	(4.938)	0	0	0
15/09/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,066.0000	1,023.0000	(4.034)	0	0	0
15/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	155.0000	146.0000	(5.806)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,858.0000	1,902.0000	2.368	0	0	0
15/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
15/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	323.0000	343.0000	6.192	0	0	0
15/09/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,599.0000	3,549.0000	(1.389)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
15/09/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	181.0000	194.0000	7.182	0	0	0
15/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,356.0000	1,397.0000	3.024	0	0	0
15/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,627.0000	1,669.0000	2.581	0	0	0
15/09/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	522.0000	491.0000	(5.939)	0	0	0
15/09/2009	\$ / R	2010/03/15	4.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
15/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
15/09/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
15/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	2,006.0000	1,957.0000	(2.443)	0	0	0
15/09/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,649.0000	3,599.0000	(1.370)	0	0	0
15/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
15/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/09/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	851.0000	886.0000	4.113	0	0	0
15/09/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,502.0000	2,452.0000	(1.998)	0	0	0
15/09/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,002.0000	8,052.0000	0.625	0	0	0
15/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	4.0000	4.0000	-	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
15/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	256.0000	273.0000	6.641	0	0	0
15/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,905.0000	2,951.0000	1.583	0	0	0
15/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,523.0000	1,475.0000	(3.152)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,860.0000	1,811.0000	(2.634)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,383.0000	1,335.0000	(3.471)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,148.0000	3,195.0000	1.493	0	0	0
15/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,502.0000	8,552.0000	0.588	0	0	0
15/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,962.0000	6,011.0000	0.822	0	0	0
15/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,472.0000	2,517.0000	1.820	0	0	0
15/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
15/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,851.0000	2,801.0000	(1.754)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,475.0000	4,523.0000	1.073	0	0	0
15/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,490.0000	1,532.0000	2.819	0	0	0
15/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	249.0000	234.0000	(6.024)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,499.0000	3,449.0000	(1.429)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	113.0000	107.0000	(5.310)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,452.0000	8,502.0000	0.592	0	0	0
15/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,567.0000	2,613.0000	1.792	0	0	0
15/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,702.0000	8,752.0000	0.575	0	0	0
15/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	2,651.0000	2,601.0000	(1.886)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	300.0000	318.0000	6.000	0	0	0
15/09/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,852.0000	8,902.0000	0.565	0	0	0
15/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,445.0000	1,487.0000	2.907	0	0	0
15/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,424.0000	2,469.0000	1.856	0	0	0
15/09/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,706.0000	6,755.0000	0.731	0	0	0
15/09/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	548.0000	517.0000	(5.657)	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
15/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,752.0000	8,802.0000	0.571	0	0	0
15/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,955.0000	7,004.0000	0.705	0	0	0
15/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
15/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,607.0000	6,656.0000	0.742	0	0	0
15/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,096.0000	1,135.0000	3.558	0	0	0
15/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,564.0000	5,613.0000	0.881	0	0	0
15/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,666.0000	1,618.0000	(2.881)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,254.0000	2,204.0000	(2.218)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,699.0000	3,649.0000	(1.352)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,756.0000	6,805.0000	0.725	0	0	0
15/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	195.0000	183.0000	(6.154)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	798.0000	759.0000	(4.887)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,539.0000	3,587.0000	1.356	0	0	0
15/09/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,736.0000	3,784.0000	1.285	0	0	0
15/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	51.0000	54.0000	5.882	0	0	0
15/09/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	149.0000	161.0000	8.054	0	0	0
15/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,290.0000	1,243.0000	(3.643)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,150.0000	3,100.0000	(1.587)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,415.0000	5,464.0000	0.905	0	0	0
15/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,969.0000	5,018.0000	0.986	0	0	0
15/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	3.0000	3.0000	-	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
15/09/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,652.0000	8,702.0000	0.578	0	0	0
15/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,050.0000	3,000.0000	(1.639)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,912.0000	5,961.0000	0.829	0	0	0
15/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	406.0000	383.0000	(5.665)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,714.0000	1,666.0000	(2.800)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,056.0000	2,006.0000	(2.432)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,834.0000	3,882.0000	1.252	0	0	0
15/09/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	2,602.0000	2,552.0000	(1.922)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,187.0000	2,232.0000	2.058	0	0	0
15/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,002.0000	3,049.0000	1.566	0	0	0
15/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	763.0000	725.0000	(4.980)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,618.0000	1,570.0000	(2.967)	0	0	0
15/09/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,952.0000	8,002.0000	0.629	0	0	0
15/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	576.0000	544.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,182.0000	1,221.0000	3.299	0	0	0
15/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,046.0000	2,090.0000	2.151	0	0	0
15/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	164.0000	177.0000	7.927	0	0	0
15/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,905.0000	2,951.0000	1.583	0	0	0
15/09/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	278.0000	295.0000	6.115	0	0	0
15/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	180.0000	169.0000	(6.111)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	33.0000	31.0000	(6.061)	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
15/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,425.0000	4,473.0000	1.085	0	0	0
15/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,672.0000	4,721.0000	1.049	0	0	0
15/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	284.0000	267.0000	(5.986)	0	0	279
15/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,858.0000	1,902.0000	2.368	0	0	0
15/09/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	697.0000	661.0000	(5.165)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	110.0000	103.0000	(6.364)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	661.0000	693.0000	4.841	0	0	0
15/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	425.0000	401.0000	(5.647)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,811.0000	1,855.0000	2.430	0	0	0
15/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	427.0000	453.0000	6.089	0	0	0
15/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	77.0000	84.0000	9.091	0	0	0
15/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	310.0000	292.0000	(5.806)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,366.0000	5,415.0000	0.913	0	0	0
15/09/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	4,299.0000	4,249.0000	(1.163)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	198.0000	212.0000	7.071	0	0	0
15/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,187.0000	2,232.0000	2.058	0	0	0
15/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	80.0000	75.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	106.0000	100.0000	(5.660)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,259.0000	6,308.0000	0.783	0	0	0
15/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,102.0000	8,152.0000	0.617	0	0	0
15/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,638.0000	3,685.0000	1.292	0	0	0
15/09/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	161.0000	151.0000	(6.211)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,025.0000	983.0000	(4.098)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,093.0000	2,137.0000	2.102	0	0	0
15/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,281.0000	2,326.0000	1.973	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
15/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,032.0000	4,079.0000	1.166	0	0	0
15/09/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,902.0000	8,952.0000	0.562	0	0	0
15/09/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,200.0000	3,150.0000	(1.563)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	2,801.0000	2,751.0000	(1.785)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,210.0000	6,259.0000	0.789	0	0	0
15/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,703.0000	7,753.0000	0.649	0	0	0
15/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,312.0000	1,352.0000	3.049	0	0	0
15/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,093.0000	2,137.0000	2.102	0	0	0
15/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	735.0000	768.0000	4.490	0	0	0
15/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
15/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,303.0000	2,254.0000	(2.128)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,701.0000	2,651.0000	(1.851)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,336.0000	1,289.0000	(3.518)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,130.0000	4,178.0000	1.162	0	0	0
15/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
15/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,905.0000	6,955.0000	0.724	0	0	0
15/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
15/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,490.0000	3,538.0000	1.375	0	0	0
15/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,602.0000	8,652.0000	0.581	0	0	0
15/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	87.0000	95.0000	9.195	0	0	0
15/09/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,855.0000	6,905.0000	0.729	0	0	0
15/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,588.0000	3,636.0000	1.338	0	0	0
15/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,130.0000	4,178.0000	1.162	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
15/09/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	8.35	Put	Currency Future	891.0000	926.0000	3.928	0	0	0
15/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,401.0000	1,442.0000	2.926	0	0	0
15/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,302.0000	8,352.0000	0.602	0	0	0
15/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,343.0000	3,391.0000	1.436	0	0	0
15/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	399.0000	422.0000	5.764	0	0	0
15/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,299.0000	3,249.0000	(1.516)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,392.0000	3,440.0000	1.415	0	0	0
15/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,524.0000	4,572.0000	1.061	0	0	0
15/09/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,515.0000	5,564.0000	0.888	0	0	0
15/09/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	1,429.0000	1,381.0000	(3.359)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,899.0000	3,849.0000	(1.282)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,139.0000	1,177.0000	3.336	0	0	0
15/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,722.0000	4,770.0000	1.017	0	0	0
15/09/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,099.0000	3,146.0000	1.517	0	0	0
15/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	373.0000	394.0000	5.630	0	0	0
15/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,268.0000	1,308.0000	3.155	0	0	0
15/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	698.0000	730.0000	4.585	0	0	0
15/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	187.0000	176.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,656.0000	6,706.0000	0.751	0	0	0
15/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,663.0000	2,709.0000	1.727	0	0	0
15/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	211.0000	198.0000	(6.161)	0	0	15,890
15/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,197.0000	3,244.0000	1.470	0	0	0
15/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	18,339

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
15/09/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,204.0000	2,154.0000	(2.269)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	130.0000	122.0000	(6.154)	0	0	18,339
15/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,234.0000	2,279.0000	2.014	0	0	0
15/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	833.0000	794.0000	(4.682)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	28,586
15/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,066.0000	1,023.0000	(4.034)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,799.0000	3,749.0000	(1.316)	0	0	0
15/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
15/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,581.0000	1,623.0000	2.657	0	0	0
15/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,719.0000	1,762.0000	2.501	0	0	0
15/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
15/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
15/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,552.0000	2,502.0000	(1.959)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	97.0000	92.0000	(5.155)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,352.0000	8,402.0000	0.599	0	0	0
15/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,234.0000	2,279.0000	2.014	0	0	0
15/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,110.0000	1,064.0000	(4.144)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,013.0000	1,050.0000	3.653	0	0	0
15/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,813.0000	5,862.0000	0.843	0	0	0
15/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,329.0000	2,374.0000	1.932	0	0	0
15/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,771.0000	4,819.0000	1.006	0	0	0
15/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,000.0000	2,950.0000	(1.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	167.0000	157.0000	(5.988)	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
15/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,399.0000	3,349.0000	(1.471)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	489.0000	517.0000	5.726	0	0	0
15/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,999.0000	3,949.0000	(1.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,202.0000	8,252.0000	0.610	0	0	0
15/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,403.0000	2,353.0000	(2.081)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
15/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	388.0000	366.0000	(5.670)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,999.0000	2,043.0000	2.201	0	0	0
15/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	590.0000	620.0000	5.085	0	0	0
15/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	348.0000	368.0000	5.747	0	0	0
15/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,000.0000	2,950.0000	(1.667)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	296.0000	279.0000	(5.743)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,392.0000	3,440.0000	1.415	0	0	0
15/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	496.0000	467.0000	(5.847)	0	0	15,890
15/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,006.0000	1,957.0000	(2.443)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,019.0000	5,067.0000	0.956	0	0	0
15/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,672.0000	4,721.0000	1.049	0	0	0
15/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,401.0000	1,442.0000	2.926	0	0	0
15/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,856.0000	2,903.0000	1.646	0	0	0
15/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	28,586
15/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,490.0000	3,538.0000	1.375	0	0	0
15/09/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,002.0000	3,049.0000	1.566	0	0	0
15/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,245.0000	3,293.0000	1.479	0	0	0
15/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,900.0000	2,850.0000	(1.724)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,179.0000	4,227.0000	1.149	0	0	0
15/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,623.0000	4,671.0000	1.038	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
15/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	985.0000	943.0000	(4.264)	0	0	0
15/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,719.0000	1,762.0000	2.501	0	0	0
15/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,908.0000	1,859.0000	(2.568)	0	0	0
15/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	239.0000	225.0000	(5.858)	0	0	0
15/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
15/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,472.0000	2,517.0000	1.820	0	0	0
15/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
15/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,309.0000	6,358.0000	0.777	0	0	0
15/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,245.0000	1,198.0000	(3.775)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,228.0000	4,276.0000	1.135	0	0	0
15/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	117.0000	110.0000	(5.983)	0	0	0
15/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,849.0000	3,799.0000	(1.299)	0	0	0
15/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,160.0000	6,209.0000	0.795	0	0	0
15/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,111.0000	6,160.0000	0.802	0	0	0
15/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,152.0000	8,202.0000	0.613	0	0	0
15/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,905.0000	1,949.0000	2.310	0	0	0
15/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,736.0000	3,784.0000	1.285	0	0	0
15/09/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	103.0000	97.0000	(5.825)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,933.0000	3,981.0000	1.220	0	0	0
15/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,687.0000	3,734.0000	1.275	0	0	0
15/09/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,012.0000	6,061.0000	0.815	0	0	0
15/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,982.0000	4,030.0000	1.205	0	0	0
15/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,765.0000	1,808.0000	2.436	0	0	0
15/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	448.0000	420.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,785.0000	3,833.0000	1.268	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
15/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,884.0000	3,932.0000	1.236	0	0	0
15/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	113.0000	107.0000	(5.310)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,081.0000	4,129.0000	1.176	0	0	0
15/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
15/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	203.0000	191.0000	(5.911)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,441.0000	3,489.0000	1.395	0	0	0
15/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,054.0000	1,092.0000	3.605	0	0	0
15/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,615.0000	2,661.0000	1.759	0	0	0
15/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,519.0000	2,565.0000	1.826	0	0	0
15/09/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,519.0000	2,565.0000	1.826	0	0	0
15/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,424.0000	2,469.0000	1.856	0	0	0
15/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,711.0000	2,758.0000	1.734	0	0	0
15/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,870.0000	4,918.0000	0.986	0	0	0
15/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,329.0000	2,374.0000	1.932	0	0	0
15/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,294.0000	3,342.0000	1.457	0	0	0
15/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
15/09/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,664.0000	5,713.0000	0.865	0	0	0
15/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,197.0000	3,244.0000	1.470	0	0	0
15/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,863.0000	5,912.0000	0.836	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
15/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
15/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,614.0000	5,663.0000	0.873	0	0	0
15/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,953.0000	3,000.0000	1.592	0	0	0
15/09/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,148.0000	3,195.0000	1.493	0	0	0
15/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	134.0000	126.0000	(5.970)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,638.0000	3,685.0000	1.292	0	0	0
15/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,536.0000	1,578.0000	2.734	0	0	0
15/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,687.0000	3,734.0000	1.275	0	0	0
15/09/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,714.0000	5,762.0000	0.840	0	0	0
15/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,775.0000	3,823.0000	1.272	0	0	0
15/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,933.0000	3,981.0000	1.220	0	0	0
15/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
15/09/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,763.0000	5,812.0000	0.850	0	0	0
15/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,673.0000	1,715.0000	2.510	0	0	0
15/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,441.0000	3,489.0000	1.395	0	0	0
15/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,627.0000	1,669.0000	2.581	0	0	0
15/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
15/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
15/09/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
15/09/2009	\$ / R	2010/06/14			Currency Future	7.8230	7.7723	(0.648)	7.8000	7.8000	585
15/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	548.0000	522.0000	(4.745)	0	0	21,795
15/09/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	687.0000	715.0000	4.076	0	0	0
15/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	330.0000	313.0000	(5.152)	0	0	0
15/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,057.0000	1,091.0000	3.217	0	0	0
15/09/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	415.0000	394.0000	(5.060)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	224.0000	213.0000	(4.911)	0	0	21,795
15/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,017.0000	1,051.0000	3.343	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
15/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,601.0000	1,640.0000	2.436	0	0	0
15/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	21,978
15/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	792.0000	822.0000	3.788	0	0	0
15/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	616.0000	585.0000	(5.032)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,830.0000	2,779.0000	(1.802)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,935.0000	2,980.0000	1.533	0	0	0
15/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	443.0000	463.0000	4.515	0	0	0
15/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	319.0000	303.0000	(5.016)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	493.0000	469.0000	(4.868)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,343.0000	1,380.0000	2.755	0	0	0
15/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,645.0000	1,684.0000	2.371	0	0	0
15/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	64.0000	60.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	525.0000	550.0000	4.762	0	0	0
15/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,925.0000	4,973.0000	0.975	0	0	0
15/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,096.0000	1,131.0000	3.193	0	0	0
15/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	620.0000	647.0000	4.355	0	0	0
15/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,840.0000	2,885.0000	1.585	0	0	0
15/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	218.0000	207.0000	(5.046)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,241.0000	4,288.0000	1.108	0	0	0
15/09/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,733.0000	1,774.0000	2.366	0	0	0
15/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,851.0000	3,898.0000	1.220	0	0	0
15/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
15/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	266.0000	252.0000	(5.263)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	299.0000	316.0000	5.686	0	0	0
15/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	172.0000	183.0000	6.395	0	0	0
15/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,888.0000	2,933.0000	1.558	0	0	0
15/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,714.0000	5,763.0000	0.858	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
15/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,004.0000	2,046.0000	2.096	0	0	0
15/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,350.0000	1,303.0000	(3.481)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	4,975.0000	5,023.0000	0.965	0	0	0
15/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	772.0000	738.0000	(4.404)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,575.0000	3,525.0000	(1.399)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,983.0000	3,028.0000	1.509	0	0	0
15/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	53.0000	56.0000	5.660	0	0	0
15/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	177.0000	168.0000	(5.085)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	940.0000	973.0000	3.511	0	0	0
15/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	77.0000	81.0000	5.195	0	0	0
15/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,987.0000	9,037.0000	0.556	0	0	0
15/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	119.0000	113.0000	(5.042)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,525.0000	3,475.0000	(1.418)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	186.0000	177.0000	(4.839)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,823.0000	1,864.0000	2.249	0	0	0
15/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	375.0000	357.0000	(4.800)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,925.0000	4,973.0000	0.975	0	0	0
15/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	653.0000	681.0000	4.288	0	0	0
15/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	665.0000	633.0000	(4.812)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,470.0000	1,509.0000	2.653	0	0	0
15/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,746.0000	2,790.0000	1.602	0	0	0
15/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,356.0000	6,405.0000	0.771	0	0	0
15/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,571.0000	1,523.0000	(3.055)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,912.0000	5,960.0000	0.812	0	0	0
15/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,088.0000	2,038.0000	(2.395)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,000.0000	7,050.0000	0.714	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
15/09/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,874.0000	3,824.0000	(1.291)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
15/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,913.0000	1,955.0000	2.196	0	0	0
15/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,221.0000	5,269.0000	0.919	0	0	0
15/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,813.0000	5,861.0000	0.826	0	0	0
15/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	3,949.0000	3,996.0000	1.190	0	0	0
15/09/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.85	Put	Currency Future	6,060.0000	6,109.0000	0.809	0	0	0
15/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	243.0000	231.0000	(4.938)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,341.0000	8,391.0000	0.599	0	0	0
15/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	802.0000	766.0000	(4.489)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,079.0000	3,124.0000	1.462	0	0	0
15/09/2009	\$ / R 2010/06/14	13.85	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,680.0000	4,728.0000	1.026	0	0	0
15/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	279.0000	294.0000	5.376	0	0	0
15/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,095.0000	4,142.0000	1.148	0	0	0
15/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	995.0000	955.0000	(4.020)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	111.0000	105.0000	(5.405)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	102.0000	96.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,279.0000	2,322.0000	1.887	0	0	0
15/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,675.0000	3,624.0000	(1.388)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,532.0000	2,482.0000	(1.975)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,849.0000	1,799.0000	(2.704)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	444.0000	423.0000	(4.730)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,754.0000	3,801.0000	1.252	0	0	0
15/09/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,974.0000	3,923.0000	(1.283)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.80	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
15/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,187.0000	2,230.0000	1.966	0	0	0
15/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,731.0000	2,680.0000	(1.867)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	902.0000	934.0000	3.548	0	0	0
15/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,652.0000	2,696.0000	1.659	0	0	0
15/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	721.0000	750.0000	4.022	0	0	0
15/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,616.0000	1,568.0000	(2.970)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,044.0000	8,093.0000	0.609	0	0	0
15/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	131.0000	124.0000	(5.344)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	717.0000	684.0000	(4.603)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,301.0000	1,338.0000	2.844	0	0	0
15/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
15/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,485.0000	4,532.0000	1.048	0	0	0
15/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
15/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
15/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,558.0000	2,602.0000	1.720	0	0	0
15/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,437.0000	1,390.0000	(3.271)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	927.0000	889.0000	(4.099)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	259.0000	273.0000	5.405	0	0	0
15/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,242.0000	8,291.0000	0.595	0	0	0
15/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	340.0000	323.0000	(5.000)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	99.0000	105.0000	6.061	0	0	0
15/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,755.0000	1,706.0000	(2.792)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	832.0000	795.0000	(4.447)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,652.0000	2,696.0000	1.659	0	0	0
15/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	191.0000	181.0000	(5.236)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,384.0000	2,333.0000	(2.139)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,689.0000	1,729.0000	2.368	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
15/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,802.0000	1,753.0000	(2.719)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	274.0000	260.0000	(5.109)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	125.0000	118.0000	(5.600)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,868.0000	1,909.0000	2.195	0	0	0
15/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,372.0000	2,415.0000	1.813	0	0	0
15/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,024.0000	5,072.0000	0.955	0	0	0
15/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	5.05	Call	Currency Future	2,780.0000	2,729.0000	(1.835)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,222.0000	1,177.0000	(3.682)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,526.0000	1,478.0000	(3.145)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	73.0000	69.0000	(5.479)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	6,505.0000	6,554.0000	0.753	0	0	0
15/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,900.0000	3,947.0000	1.205	0	0	0
15/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	7,994.0000	8,043.0000	0.613	0	0	0
15/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,483.0000	2,432.0000	(2.054)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,428.0000	1,466.0000	2.661	0	0	0
15/09/2009	\$ / R 2010/06/14	14.45	Put	Currency Future	6,653.0000	6,702.0000	0.737	0	0	0
15/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
15/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	187.0000	199.0000	6.417	0	0	0
15/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,138.0000	2,087.0000	(2.385)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,490.0000	8,540.0000	0.589	0	0	0
15/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	251.0000	238.0000	(5.179)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,143.0000	4,191.0000	1.159	0	0	0
15/09/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	960.0000	921.0000	(4.063)	0	0	0
15/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	978.0000	1,012.0000	3.476	0	0	0
15/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,128.0000	3,077.0000	(1.630)	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
15/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,554.0000	6,603.0000	0.748	0	0	0
15/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	186.0000	177.0000	(4.839)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,208.0000	6,257.0000	0.789	0	0	0
15/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,639.0000	8,689.0000	0.579	0	0	0
15/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,258.0000	6,306.0000	0.767	0	0	0
15/09/2009	\$ / R 2010/06/14	8.30	Put	Currency Future	865.0000	896.0000	3.584	0	0	0
15/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,901.0000	6,950.0000	0.710	0	0	0
15/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,913.0000	1,955.0000	2.196	0	0	0
15/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.45	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,862.0000	5,911.0000	0.836	0	0	0
15/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,887.0000	8,937.0000	0.563	0	0	0
15/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,696.0000	7,745.0000	0.637	0	0	0
15/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	344.0000	361.0000	4.942	0	0	0
15/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,876.0000	4,924.0000	0.984	0	0	0
15/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	388.0000	369.0000	(4.897)	0	0	140
15/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,703.0000	6,752.0000	0.731	0	0	0
15/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,031.0000	3,076.0000	1.485	0	0	0
15/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
15/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,738.0000	8,788.0000	0.572	0	0	0
15/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	351.0000	334.0000	(4.843)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,752.0000	6,802.0000	0.741	0	0	0
15/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,540.0000	8,589.0000	0.574	0	0	0
15/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,078.0000	3,027.0000	(1.657)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,708.0000	1,660.0000	(2.810)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	25.0000	24.0000	(4.000)	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
15/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,983.0000	3,028.0000	1.509	0	0	0
15/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,729.0000	4,777.0000	1.015	0	0	0
15/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,376.0000	3,325.0000	(1.511)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,681.0000	2,630.0000	(1.902)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	0.0000	67.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,803.0000	3,850.0000	1.236	0	0	0
15/09/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
15/09/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,259.0000	1,296.0000	2.939	0	0	0
15/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	309.0000	294.0000	(4.854)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
15/09/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	182.0000	173.0000	(4.945)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,270.0000	3,316.0000	1.407	0	0	0
15/09/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	0.0000	32.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/06/14	8.75	Call	Currency Future	291.0000	276.0000	(5.155)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,393.0000	1,346.0000	(3.374)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.35	Put	Currency Future	3,608.0000	3,655.0000	1.303	0	0	0
15/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	282.0000	268.0000	(4.965)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	148.0000	141.0000	(4.730)	0	0	0
15/09/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,136.0000	1,171.0000	3.081	0	0	0
15/09/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	70.0000	74.0000	5.714	0	0	0
15/09/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,788.0000	8,838.0000	0.569	0	0	0
15/09/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	363.0000	345.0000	(4.959)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,959.0000	2,000.0000	2.093	0	0	0
15/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,582.0000	4,630.0000	1.048	0	0	0
15/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,325.0000	2,368.0000	1.849	0	0	0
15/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,233.0000	2,276.0000	1.926	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
15/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	417.0000	436.0000	4.556	0	0	0
15/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,464.0000	2,508.0000	1.786	0	0	0
15/09/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,440.0000	8,490.0000	0.592	0	0	0
15/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	476.0000	453.0000	(4.832)	0	0	0
15/09/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,802.0000	6,851.0000	0.720	0	0	0
15/09/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	169.0000	161.0000	(4.734)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	640.0000	609.0000	(4.844)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,605.0000	2,649.0000	1.689	0	0	0
15/09/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,074.0000	4,023.0000	(1.252)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	392.0000	411.0000	4.847	0	0	0
15/09/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,566.0000	5,614.0000	0.862	0	0	0
15/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	570.0000	541.0000	(5.088)	0	0	0
15/09/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	2,793.0000	2,838.0000	1.611	0	0	0
15/09/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,511.0000	3,558.0000	1.339	0	0	0
15/09/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,285.0000	2,235.0000	(2.188)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	497.0000	519.0000	4.427	0	0	0
15/09/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	204.0000	216.0000	5.882	0	0	0
15/09/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
15/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,277.0000	3,226.0000	(1.556)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	2,096.0000	2,138.0000	2.004	0	0	0
15/09/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
15/09/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
15/09/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	460.0000	437.0000	(5.000)	0	0	0
15/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,951.0000	7,000.0000	0.705	0	0	0
15/09/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,827.0000	4,875.0000	0.994	0	0	0
15/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,455.0000	6,504.0000	0.759	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
15/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,699.0000	2,743.0000	1.630	0	0	0
15/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,418.0000	5,466.0000	0.886	0	0	0
15/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	157.0000	167.0000	6.369	0	0	0
15/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	8,937.0000	8,987.0000	0.559	0	0	0
15/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	84.0000	80.0000	(4.762)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,463.0000	3,509.0000	1.328	0	0	0
15/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,823.0000	1,864.0000	2.249	0	0	0
15/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	1,030.0000	989.0000	(3.981)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
15/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
15/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
15/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,631.0000	4,679.0000	1.036	0	0	0
15/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,181.0000	1,136.0000	(3.810)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	862.0000	826.0000	(4.176)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,665.0000	5,713.0000	0.847	0	0	0
15/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,605.0000	2,649.0000	1.689	0	0	0
15/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	91.0000	87.0000	(4.396)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	239.0000	253.0000	5.858	0	0	0
15/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,896.0000	1,847.0000	(2.584)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,582.0000	2,531.0000	(1.975)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,318.0000	3,364.0000	1.386	0	0	0
15/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.45	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,066.0000	1,025.0000	(3.846)	0	0	0
15/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,662.0000	1,614.0000	(2.888)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,177.0000	3,127.0000	(1.574)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.75	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
15/09/2009	\$ / R 2010/06/14	9.10	Put	Currency Future	1,514.0000	1,552.0000	2.510	0	0	0
15/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	493.0000	469.0000	(4.868)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,944.0000	1,894.0000	(2.572)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,631.0000	2,581.0000	(1.900)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	620.0000	647.0000	4.355	0	0	0
15/09/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,924.0000	3,874.0000	(1.274)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,705.0000	3,752.0000	1.269	0	0	0
15/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	828.0000	859.0000	3.744	0	0	0
15/09/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,323.0000	4,273.0000	(1.157)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	556.0000	581.0000	4.496	0	0	0
15/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	143.0000	153.0000	6.993	0	0	0
15/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	152.0000	144.0000	(5.263)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,879.0000	2,829.0000	(1.737)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
15/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	529.0000	504.0000	(4.726)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,699.0000	2,743.0000	1.630	0	0	0
15/09/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	0.0000	4,045.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,109.0000	6,158.0000	0.802	0	0	0
15/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	122.0000	115.0000	(5.738)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,944.0000	7,994.0000	0.629	0	0	0
15/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,289.0000	4,337.0000	1.119	0	0	0
15/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	221.0000	234.0000	5.882	0	0	0
15/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	258.0000	245.0000	(5.039)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,657.0000	3,703.0000	1.258	0	0	0
15/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,142.0000	2,184.0000	1.961	0	0	0
15/09/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,093.0000	8,142.0000	0.605	0	0	0
15/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	80.0000	76.0000	(5.000)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	16.0000	15.0000	(6.250)	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
15/09/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,436.0000	4,483.0000	1.060	0	0	0
15/09/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	401.0000	381.0000	(4.988)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,778.0000	4,826.0000	1.005	0	0	0
15/09/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	894.0000	857.0000	(4.139)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	230.0000	218.0000	(5.217)	0	0	21,978
15/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	0.0000	6,010.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	756.0000	786.0000	3.968	0	0	0
15/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,187.0000	2,230.0000	1.966	0	0	0
15/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,775.0000	3,724.0000	(1.351)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,270.0000	5,318.0000	0.911	0	0	0
15/09/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,557.0000	1,596.0000	2.505	0	0	0
15/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	469.0000	491.0000	4.691	0	0	0
15/09/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	160.0000	152.0000	(5.000)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,689.0000	8,738.0000	0.564	0	0	0
15/09/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,979.0000	2,928.0000	(1.712)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	592.0000	563.0000	(4.899)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,187.0000	2,136.0000	(2.332)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	122.0000	115.0000	(5.738)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,391.0000	8,440.0000	0.584	0	0	0
15/09/2009	\$ / R	2010/06/14	5.65	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	690.0000	658.0000	(4.638)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,368.0000	5,417.0000	0.913	0	0	0
15/09/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,335.0000	2,284.0000	(2.184)	0	0	0
15/09/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,406.0000	6,455.0000	0.765	0	0	0
15/09/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,476.0000	3,425.0000	(1.467)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,264.0000	1,218.0000	(3.639)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	165.0000	156.0000	(5.455)	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
15/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	88.0000	83.0000	(5.682)	0	0	0
15/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,901.0000	6,950.0000	0.710	0	0	0
15/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	367.0000	386.0000	5.177	0	0	0
15/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,385.0000	1,423.0000	2.744	0	0	0
15/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,011.0000	6,059.0000	0.799	0	0	0
15/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,415.0000	3,461.0000	1.347	0	0	0
15/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,326.0000	3,276.0000	(1.503)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,050.0000	2,092.0000	2.049	0	0	0
15/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,991.0000	1,942.0000	(2.461)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,625.0000	3,574.0000	(1.407)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	156.0000	148.0000	(5.128)	0	0	0
15/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	130.0000	139.0000	6.923	0	0	0
15/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,046.0000	4,093.0000	1.162	0	0	0
15/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,233.0000	2,276.0000	1.926	0	0	0
15/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,103.0000	1,061.0000	(3.808)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	141.0000	134.0000	(4.965)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,279.0000	2,322.0000	1.887	0	0	0
15/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
15/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,560.0000	3,606.0000	1.292	0	0	0
15/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,929.0000	2,878.0000	(1.741)	0	0	0
15/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,143.0000	8,192.0000	0.602	0	0	0
15/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,418.0000	2,461.0000	1.778	0	0	0
15/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
15/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
15/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,142.0000	2,184.0000	1.961	0	0	0
15/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
15/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
15/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,516.0000	5,565.0000	0.888	0	0	0
15/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
15/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,372.0000	2,415.0000	1.813	0	0	0
15/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	173.0000	164.0000	(5.202)	0	0	0
15/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0

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15/09/2009	\$ / R	2010/06/14	15.95	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,319.0000	5,367.0000	0.902	0	0	0
15/09/2009	\$ / R	2010/06/14	13.95	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,140.0000	1,098.0000	(3.684)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,778.0000	1,819.0000	2.306	0	0	0
15/09/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,896.0000	1,847.0000	(2.584)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,028.0000	2,978.0000	(1.651)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	3,163
15/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,039.0000	1,990.0000	(2.403)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	588.0000	614.0000	4.422	0	0	0
15/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,879.0000	2,829.0000	(1.737)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	511.0000	486.0000	(4.892)	0	0	0
15/09/2009	\$ / R	2010/06/14	13.95	Put	Currency Future	6,159.0000	6,208.0000	0.796	0	0	0
15/09/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	29,759
15/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
15/09/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,533.0000	4,581.0000	1.059	0	0	0
15/09/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	4,387.0000	4,434.0000	1.071	0	0	0
15/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,218.0000	1,254.0000	2.956	0	0	0
15/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	157.0000	167.0000	6.369	0	0	0
15/09/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,030.0000	989.0000	(3.981)	0	0	0
15/09/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,338.0000	4,385.0000	1.083	0	0	0
15/09/2009	\$ / R	2010/06/14	13.40	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.95	Put	Currency Future	4,192.0000	4,239.0000	1.121	0	0	0
15/09/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,227.0000	3,176.0000	(1.580)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
15/09/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,192.0000	8,242.0000	0.610	0	0	0
15/09/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,236.0000	2,185.0000	(2.281)	0	0	0
15/09/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.60	Call	Currency Future	1,307.0000	1,260.0000	(3.596)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0

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15/09/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,824.0000	3,774.0000	(1.308)	0	0	0
15/09/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,367.0000	3,413.0000	1.366	0	0	0
15/09/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,684.0000	9,734.0000	0.516	0	0	0
15/09/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,615.0000	5,664.0000	0.873	0	0	0
15/09/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	134.0000	127.0000	(5.224)	0	0	0
15/09/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	300.0000	285.0000	(5.000)	0	0	0
15/09/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,511.0000	2,555.0000	1.752	0	0	0
15/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	26,596
15/09/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,177.0000	1,212.0000	2.974	0	0	0
15/09/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	429.0000	408.0000	(4.895)	0	0	0
15/09/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,778.0000	1,819.0000	2.306	0	0	0
15/09/2009	\$ / R	2010/06/14	11.95	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
15/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	3,028.0000	2,978.0000	(1.651)	0	0	0
15/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,039.0000	1,990.0000	(2.403)	0	0	0
15/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	4,024.0000	3,973.0000	(1.267)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	117.0000	126.0000	7.692	0	0	0
15/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
15/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	525.0000	550.0000	4.762	0	0	0
15/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	548.0000	522.0000	(4.745)	0	0	0
15/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,140.0000	1,098.0000	(3.684)	0	0	0
15/09/2009	\$ / R	2010/09/13			Currency Future	7.9466	7.8951	(0.648)	0.0000	0.0000	0
15/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	643.0000	671.0000	4.355	0	0	0
15/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	640.0000	616.0000	(3.750)	0	0	0
15/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	586.0000	565.0000	(3.584)	0	0	0
15/09/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
15/09/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,809.0000	2,758.0000	(1.816)	0	0	0
15/09/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,415.0000	6,464.0000	0.764	0	0	0
15/09/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
15/09/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,850.0000	1,802.0000	(2.595)	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
15/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,459.0000	4,507.0000	1.076	0	0	0
15/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
15/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
15/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	1,045.0000	1,009.0000	(3.445)	0	0	0
15/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,389.0000	8,439.0000	0.596	0	0	0
15/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,560.0000	2,605.0000	1.758	0	0	0
15/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	220.0000	213.0000	(3.182)	0	0	0
15/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	248.0000	264.0000	6.452	0	0	0
15/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	207.0000	200.0000	(3.382)	0	0	0
15/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,800.0000	3,749.0000	(1.342)	0	0	0
15/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	539.0000	519.0000	(3.711)	0	0	0
15/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,424.0000	2,467.0000	1.774	0	0	0
15/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	842.0000	874.0000	3.800	0	0	0
15/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	308.0000	325.0000	5.519	0	0	0
15/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	954.0000	920.0000	(3.564)	0	0	0
15/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	111.0000	107.0000	(3.604)	0	0	0
15/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	69.0000	73.0000	5.797	0	0	0
15/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,314.0000	4,362.0000	1.113	0	0	0
15/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,411.0000	4,459.0000	1.088	0	0	0
15/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,366.0000	6,415.0000	0.770	0	0	0
15/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
15/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	0.0000	4,122.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	11.95	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
15/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,340.0000	8,390.0000	0.600	0	0	0
15/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	0.0000	117.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	9.95	Put	Currency Future	2,243.0000	2,286.0000	1.917	0	0	0
15/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	108.0000	104.0000	(3.704)	0	0	0
15/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	0.0000	2,241.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	240.0000	231.0000	(3.750)	0	0	0
15/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	0.0000	237.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	181.0000	193.0000	6.630	0	0	0
15/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,651.0000	3,600.0000	(1.397)	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
15/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	0.0000	66.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,122.0000	4,170.0000	1.164	0	0	0
15/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,515.0000	2,559.0000	1.750	0	0	0
15/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	0.0000	40.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,071.0000	6,120.0000	0.807	0	0	0
15/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	211.0000	204.0000	(3.318)	0	0	0
15/09/2009	\$ / R 2010/09/13	13.90	Put	Currency Future	0.0000	6,071.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,218.0000	6,268.0000	0.804	0	0	0
15/09/2009	\$ / R 2010/09/13	8.40	Put	Currency Future	949.0000	982.0000	3.477	0	0	0
15/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
15/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	740.0000	770.0000	4.054	0	0	0
15/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,192.0000	8,242.0000	0.610	0	0	0
15/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	287.0000	304.0000	5.923	0	0	0
15/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	877.0000	909.0000	3.649	0	0	0
15/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,701.0000	3,649.0000	(1.405)	0	0	0
15/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	524.0000	504.0000	(3.817)	0	0	0
15/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,716.0000	1,668.0000	(2.797)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
15/09/2009	\$ / R 2010/09/13	8.40	Call	Currency Future	496.0000	477.0000	(3.831)	0	0	585
15/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,711.0000	2,660.0000	(1.881)	0	0	0
15/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,760.0000	1,712.0000	(2.727)	0	0	0
15/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,241.0000	8,291.0000	0.607	0	0	0
15/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
15/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	984.0000	949.0000	(3.557)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,267.0000	6,317.0000	0.798	0	0	0
15/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	0.0000	8,045.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	570.0000	549.0000	(3.684)	0	0	0
15/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
15/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,662.0000	2,611.0000	(1.916)	0	0	0
15/09/2009	\$ / R 2010/09/13	7.90	Put	Currency Future	0.0000	639.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	773.0000	804.0000	4.010	0	0	0
15/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	0.0000	178.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	3.90	Put	Currency Future	0.0000	3.0000	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
15/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,652.0000	2,697.0000	1.697	0	0	0
15/09/2009	\$ / R 2010/09/13	3.90	Call	Currency Future	0.0000	3,998.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
15/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,556.0000	4,604.0000	1.054	0	0	0
15/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,045.0000	8,094.0000	0.609	0	0	0
15/09/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	0.0000	634.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
15/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
15/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	0.0000	3,004.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,513.0000	6,563.0000	0.768	0	0	0
15/09/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,177.0000	1,138.0000	(3.314)	0	0	0
15/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	0.0000	2,031.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	604.0000	581.0000	(3.808)	0	0	0
15/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	199.0000	192.0000	(3.518)	0	0	0
15/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
15/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	707.0000	736.0000	4.102	0	0	0
15/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,487.0000	8,537.0000	0.589	0	0	0
15/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	2,034.0000	1,984.0000	(2.458)	0	0	0
15/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	0.0000	1,173.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
15/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	0.0000	36.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,999.0000	3,948.0000	(1.275)	0	0	0
15/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	3,006.0000	2,955.0000	(1.697)	0	0	0
15/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,218.0000	4,266.0000	1.138	0	0	0
15/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	115.0000	111.0000	(3.478)	0	0	0
15/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,333.0000	2,377.0000	1.886	0	0	0
15/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
15/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
15/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,169.0000	6,218.0000	0.794	0	0	0
15/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	351.0000	370.0000	5.413	0	0	0
15/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
15/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,143.0000	8,193.0000	0.614	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
15/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	213.0000	227.0000	6.573	0	0	0
15/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,110.0000	1,072.0000	(3.423)	0	0	0
15/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,552.0000	3,500.0000	(1.464)	0	0	0
15/09/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,266.0000	4,314.0000	1.125	0	0	0
15/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
15/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,565.0000	2,514.0000	(1.988)	0	0	0
15/09/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,378.0000	2,422.0000	1.850	0	0	0
15/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	898.0000	865.0000	(3.675)	0	0	0
15/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,628.0000	1,581.0000	(2.887)	0	0	0
15/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,900.0000	3,848.0000	(1.333)	0	0	0
15/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,941.0000	1,892.0000	(2.524)	0	0	0
15/09/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
15/09/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,908.0000	2,857.0000	(1.754)	0	0	0
15/09/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
15/09/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	1,077.0000	1,040.0000	(3.435)	0	0	0
15/09/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	225.0000	217.0000	(3.556)	0	0	0
15/09/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	230.0000	245.0000	6.522	0	0	0
15/09/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,858.0000	2,807.0000	(1.784)	0	0	0
15/09/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,895.0000	1,847.0000	(2.533)	0	0	0
15/09/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,850.0000	3,799.0000	(1.325)	0	0	0
15/09/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/09/2009	\$ / R	2010/12/13			Currency Future	8.0600	8.0088	(0.635)	0.0000	0.0000	0
15/09/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	593.0000	573.0000	(3.373)	0	0	0
15/09/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,033.0000	1,064.0000	3.001	0	0	0
15/09/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
15/09/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,660.0000	2,702.0000	1.579	0	0	0
15/09/2009	\$ / R	2010/12/13	14.05	Put	Currency Future	6,092.0000	6,139.0000	0.772	0	0	0
15/09/2009	\$ / R	2010/12/13	14.05	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
15/09/2009	\$ / R	2010/12/13	4.00	Put	Currency Future	0.0000	6.0000	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
15/09/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	166.0000	161.0000	(3.012)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,140.0000	6,188.0000	0.782	0	0	0
15/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	403.0000	422.0000	4.715	0	0	0
15/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,056.0000	8,104.0000	0.596	0	0	0
15/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,203.0000	4,249.0000	1.094	0	0	0
15/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	100.0000	97.0000	(3.000)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,668.0000	3,617.0000	(1.390)	0	0	0
15/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,685.0000	2,635.0000	(1.862)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,615.0000	2,657.0000	1.606	0	0	0
15/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,303.0000	2,344.0000	1.780	0	0	0
15/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,105.0000	8,153.0000	0.592	0	0	0
15/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	275.0000	265.0000	(3.636)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,251.0000	8,300.0000	0.594	0	0	0
15/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	240.0000	254.0000	5.833	0	0	0
15/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	380.0000	398.0000	4.737	0	0	0
15/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	1,040.0000	1,007.0000	(3.173)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	4,016.0000	3,965.0000	(1.270)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	103.0000	108.0000	4.854	0	0	0
15/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	313.0000	302.0000	(3.514)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	566.0000	547.0000	(3.357)	0	0	117
15/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
15/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	3,025.0000	2,974.0000	(1.686)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,763.0000	1,717.0000	(2.609)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,069.0000	2,022.0000	(2.272)	0	0	0
15/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,106.0000	1,138.0000	2.893	0	0	0
15/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,250.0000	1,212.0000	(3.040)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	296.0000	286.0000	(3.378)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
15/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	163.0000	158.0000	(3.067)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,436.0000	2,477.0000	1.683	0	0	0
15/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	159.0000	154.0000	(3.145)	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
15/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,480.0000	2,522.0000	1.694	0	0	0
15/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,347.0000	2,388.0000	1.747	0	0	0
15/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,299.0000	4,345.0000	1.070	0	0	0
15/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	290.0000	280.0000	(3.448)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	258.0000	272.0000	5.426	0	0	0
15/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	859.0000	888.0000	3.376	0	0	0
15/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	295.0000	311.0000	5.424	0	0	0
15/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	669.0000	647.0000	(3.288)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,202.0000	8,251.0000	0.597	0	0	0
15/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	157.0000	152.0000	(3.185)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	759.0000	733.0000	(3.426)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	699.0000	724.0000	3.577	0	0	0
15/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,347.0000	4,393.0000	1.058	0	0	0
15/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,155.0000	1,120.0000	(3.030)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,936.0000	1,889.0000	(2.428)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,287.0000	6,335.0000	0.763	0	0	0
15/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	962.0000	992.0000	3.119	0	0	0
15/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,867.0000	3,816.0000	(1.319)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	622.0000	601.0000	(3.376)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	76.0000	80.0000	5.263	0	0	0
15/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	826.0000	854.0000	3.390	0	0	0
15/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,878.0000	2,828.0000	(1.737)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	150.0000	145.0000	(3.333)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	315.0000	332.0000	5.397	0	0	0
15/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	82.0000	86.0000	4.878	0	0	0
15/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	893.0000	922.0000	3.247	0	0	0
15/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	686.0000	663.0000	(3.353)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	0.0000	4,014.0000	100.000	0	0	0
15/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,125.0000	1,091.0000	(3.022)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	653.0000	631.0000	(3.369)	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
15/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,817.0000	3,766.0000	(1.336)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,490.0000	4,536.0000	1.024	0	0	0
15/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,830.0000	2,779.0000	(1.802)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,433.0000	6,481.0000	0.746	0	0	0
15/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,892.0000	1,845.0000	(2.484)	0	0	0
15/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	761.0000	788.0000	3.548	0	0	0
15/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	721.0000	697.0000	(3.329)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	2,025.0000	1,977.0000	(2.370)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
15/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,447.0000	8,496.0000	0.580	0	0	0
15/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,218.0000	1,181.0000	(3.038)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,156.0000	4,202.0000	1.107	0	0	0
15/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,976.0000	2,925.0000	(1.714)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	307.0000	297.0000	(3.257)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,966.0000	3,915.0000	(1.286)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,538.0000	4,584.0000	1.014	0	0	0
15/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	997.0000	1,028.0000	3.109	0	0	0
15/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	729.0000	756.0000	3.704	0	0	0
15/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	148.0000	143.0000	(3.378)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,482.0000	6,530.0000	0.741	0	0	0
15/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	739.0000	715.0000	(3.248)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,569.0000	3,518.0000	(1.429)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,917.0000	3,865.0000	(1.328)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	1,013.0000	980.0000	(3.258)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	111.0000	116.0000	4.505	0	0	0
15/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,238.0000	6,286.0000	0.769	0	0	0
15/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,589.0000	2,538.0000	(1.970)	0	0	0
15/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,721.0000	1,675.0000	(2.673)	0	0	0
15/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	27.0000	28.0000	3.704	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
15/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,637.0000	2,586.0000	(1.934)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,927.0000	2,877.0000	(1.708)	0	0	0
15/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,619.0000	3,568.0000	(1.409)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,980.0000	1,933.0000	(2.374)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,496.0000	8,545.0000	0.577	0	0	0
15/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
15/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	607.0000	587.0000	(3.295)	0	0	0
15/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,398.0000	8,447.0000	0.583	0	0	0
15/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,531.0000	6,579.0000	0.735	0	0	0
15/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	986.0000	955.0000	(3.144)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	119.0000	124.0000	4.202	0	0	0
15/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	703.0000	680.0000	(3.272)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,679.0000	1,633.0000	(2.740)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	426.0000	446.0000	4.695	0	0	0
15/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,154.0000	8,202.0000	0.589	0	0	0
15/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	793.0000	821.0000	3.531	0	0	0
15/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,705.0000	2,747.0000	1.553	0	0	0
15/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	265.0000	256.0000	(3.396)	0	0	0
15/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	276.0000	291.0000	5.435	0	0	0
15/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,586.0000	4,633.0000	1.025	0	0	0
15/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,186.0000	1,150.0000	(3.035)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	146.0000	141.0000	(3.425)	0	0	0
15/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	70.0000	74.0000	5.714	0	0	0
15/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
15/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,391.0000	2,432.0000	1.715	0	0	0
15/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	161.0000	156.0000	(3.106)	0	0	0
15/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,189.0000	6,237.0000	0.776	0	0	0
15/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
15/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,251.0000	4,297.0000	1.082	0	0	0
15/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	17.0000	18.0000	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
15/09/2009	\$ / R	2010/12/13	5.00	Call	Currency Future	0.0000	3,023.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	\$ / R	2010/12/13	5.00	Put	Currency Future	0.0000	14.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	0.0000	99.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	0.0000	64.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	0.0000	8,056.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	0.0000	4,154.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	0.0000	163.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	0.0000	6,091.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	0.0000	308.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	0.0000	2,067.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	0.0000	2,300.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	0.0000	1,245.0000	100.000	0	0	0
15/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	0.0000	236.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14			Currency Future	12.5871	12.3680	(1.741)	12.5800	12.4000	36,475
15/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,086.0000	2,287.0000	9.636	0	0	0
15/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	539.0000	413.0000	(23.377)	0	0	0
15/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	73.0000	55.0000	(24.658)	0	0	0
15/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	18.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	271.0000	207.0000	(23.616)	0	0	0
15/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	4,825.0000	5,042.0000	4.497	0	0	0
15/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	791.0000	632.0000	(20.101)	0	0	0
15/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,133.0000	2,335.0000	9.470	0	0	0
15/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	5,771.0000	5,988.0000	3.760	0	0	0
15/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	2,260.0000	2,044.0000	(9.558)	0	0	0
15/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	154.0000	214.0000	38.961	0	0	0
15/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,440.0000	1,628.0000	13.056	0	0	0
15/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	6,868.0000	7,086.0000	3.174	0	0	0
15/09/2009	£ / R	2009/12/14	11.75	Call	Currency Future	940.0000	766.0000	(18.511)	0	0	0
15/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	239.0000	319.0000	33.473	0	0	0
15/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	5.0000	4.0000	(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
15/09/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,167.0000	7,385.0000	3.042	0	0	0
15/09/2009	£ / R 2009/12/14	16.95	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	127.0000	96.0000	(24.409)	0	0	0
15/09/2009	£ / R 2009/12/14	17.45	Put	Currency Future	4,875.0000	5,092.0000	4.451	0	0	0
15/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,195.0000	3,407.0000	6.635	0	0	0
15/09/2009	£ / R 2009/12/14	19.85	Put	Currency Future	7,267.0000	7,485.0000	3.000	0	0	0
15/09/2009	£ / R 2009/12/14	21.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R 2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,821.0000	1,605.0000	(11.862)	0	0	0
15/09/2009	£ / R 2009/12/14	10.35	Put	Currency Future	23.0000	26.0000	13.043	0	0	0
15/09/2009	£ / R 2009/12/14	10.95	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
15/09/2009	£ / R 2009/12/14	14.80	Put	Currency Future	2,276.0000	2,479.0000	8.919	0	0	0
15/09/2009	£ / R 2009/12/14	17.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	202.0000	274.0000	35.644	0	0	0
15/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,849.0000	2,631.0000	(7.652)	0	0	0
15/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/09/2009	£ / R 2009/12/14	16.85	Put	Currency Future	4,280.0000	4,495.0000	5.023	0	0	0
15/09/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,504.0000	2,287.0000	(8.666)	0	0	0
15/09/2009	£ / R 2009/12/14	19.40	Put	Currency Future	6,818.0000	7,036.0000	3.197	0	0	0
15/09/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,214.0000	9,433.0000	2.377	0	0	0
15/09/2009	£ / R 2009/12/14	14.80	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
15/09/2009	£ / R 2009/12/14	9.75	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/09/2009	£ / R 2009/12/14	16.85	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
15/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/09/2009	£ / R 2009/12/14	15.40	Put	Currency Future	2,853.0000	3,063.0000	7.361	0	0	0
15/09/2009	£ / R 2009/12/14	21.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	11.35	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
15/09/2009	£ / R 2009/12/14	9.95	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
15/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,086.0000	2,287.0000	9.636	0	0	0
15/09/2009	£ / R 2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	17.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,805.0000	3,014.0000	7.451	0	0	0
15/09/2009	£ / R 2009/12/14	13.05	Put	Currency Future	734.0000	889.0000	21.117	0	0	0
15/09/2009	£ / R 2009/12/14	17.10	Put	Currency Future	4,527.0000	4,744.0000	4.793	0	0	0
15/09/2009	£ / R 2009/12/14	15.40	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
15/09/2009	£ / R 2009/12/14	11.35	Call	Currency Future	1,291.0000	1,079.0000	(16.421)	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
15/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,870.0000	1,653.0000	(11.604)	0	0	0
15/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
15/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	325.0000	425.0000	30.769	0	0	0
15/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,676.0000	1,460.0000	(12.888)	0	0	0
15/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,611.0000	2,819.0000	7.966	0	0	0
15/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	8,864.0000	9,083.0000	2.471	0	0	0
15/09/2009	£ / R	2009/12/14	11.75	Put	Currency Future	103.0000	148.0000	43.689	0	0	0
15/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	157.0000	119.0000	(24.204)	0	0	0
15/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
15/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
15/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,642.0000	3,423.0000	(6.013)	0	0	0
15/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
15/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
15/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,220.0000	1,401.0000	14.836	0	0	0
15/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,773.0000	1,556.0000	(12.239)	0	0	0
15/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	810.0000	970.0000	19.753	0	0	0
15/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,531.0000	1,316.0000	(14.043)	0	0	0
15/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
15/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,652.0000	2,434.0000	(8.220)	0	0	0
15/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,228.0000	2,431.0000	9.111	0	0	0
15/09/2009	£ / R	2009/12/14	10.75	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
15/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	302.0000	395.0000	30.795	0	0	0
15/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	298.0000	228.0000	(23.490)	0	0	0
15/09/2009	£ / R	2009/12/14	10.10	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
15/09/2009	£ / R	2009/12/14	11.40	Call	Currency Future	1,244.0000	1,037.0000	(16.640)	0	0	0
15/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,217.0000	7,435.0000	3.021	0	0	0
15/09/2009	£ / R	2009/12/14	8.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	73.0000	55.0000	(24.658)	0	0	0
15/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	150.0000	114.0000	(24.000)	0	0	0
15/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	661.0000	810.0000	22.542	0	0	0
15/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
15/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	56.0000	69.0000	23.214	0	0	0
15/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,223.0000	5,440.0000	4.155	0	0	0
15/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	54.0000	41.0000	(24.074)	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
15/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,263.0000	1,446.0000	14.489	0	0	0
15/09/2009	£ / R 2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,469.0000	6,686.0000	3.354	0	0	0
15/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	512.0000	393.0000	(23.242)	0	0	0
15/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	34.0000	37.0000	8.824	0	0	0
15/09/2009	£ / R 2009/12/14	14.70	Put	Currency Future	2,181.0000	2,383.0000	9.262	0	0	0
15/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,050.0000	1,224.0000	16.571	0	0	0
15/09/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,738.0000	4,519.0000	(4.622)	0	0	0
15/09/2009	£ / R 2009/12/14	21.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	8,814.0000	9,033.0000	2.485	0	0	0
15/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	18.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R 2009/12/14	15.00	Put	Currency Future	2,467.0000	2,673.0000	8.350	0	0	0
15/09/2009	£ / R 2009/12/14	9.70	Call	Currency Future	2,898.0000	2,680.0000	(7.522)	0	0	0
15/09/2009	£ / R 2009/12/14	9.35	Call	Currency Future	3,245.0000	3,026.0000	(6.749)	0	0	0
15/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,465.0000	8,683.0000	2.575	0	0	0
15/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	11.80	Call	Currency Future	901.0000	731.0000	(18.868)	0	0	0
15/09/2009	£ / R 2009/12/14	15.10	Put	Currency Future	2,563.0000	2,770.0000	8.076	0	0	0
15/09/2009	£ / R 2009/12/14	12.10	Call	Currency Future	689.0000	542.0000	(21.335)	0	0	0
15/09/2009	£ / R 2009/12/14	21.65	Put	Currency Future	9,064.0000	9,283.0000	2.416	0	0	0
15/09/2009	£ / R 2009/12/14	9.35	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	9.60	Call	Currency Future	2,997.0000	2,779.0000	(7.274)	0	0	0
15/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	14.75	Call	Currency Future	65.0000	49.0000	(24.615)	0	0	0
15/09/2009	£ / R 2009/12/14	10.60	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
15/09/2009	£ / R 2009/12/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,177.0000	1,356.0000	15.208	0	0	0
15/09/2009	£ / R 2009/12/14	17.05	Put	Currency Future	4,478.0000	4,694.0000	4.824	0	0	0
15/09/2009	£ / R 2009/12/14	11.60	Call	Currency Future	1,060.0000	877.0000	(17.264)	0	0	0
15/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	114.0000	163.0000	42.982	0	0	0
15/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	108.0000	82.0000	(24.074)	0	0	0
15/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,067.0000	7,285.0000	3.085	0	0	0
15/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	187.0000	142.0000	(24.064)	0	0	0
15/09/2009	£ / R 2009/12/14	10.20	Call	Currency Future	2,406.0000	2,189.0000	(9.019)	0	0	0
15/09/2009	£ / R 2009/12/14	17.35	Call	Currency Future	13.0000	10.0000	(23.077)	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
15/09/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,701.0000	2,483.0000	(8.071)	0	0	0
15/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	103.0000	79.0000	(23.301)	0	0	0
15/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,032.0000	4,247.0000	5.332	0	0	0
15/09/2009	£ / R 2009/12/14	9.70	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/09/2009	£ / R 2009/12/14	9.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	4,776.0000	4,992.0000	4.523	0	0	0
15/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	76.0000	57.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
15/09/2009	£ / R 2009/12/14	9.20	Call	Currency Future	3,394.0000	3,175.0000	(6.453)	0	0	0
15/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	164.0000	124.0000	(24.390)	0	0	0
15/09/2009	£ / R 2009/12/14	17.05	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	12.30	Put	Currency Future	280.0000	369.0000	31.786	0	0	0
15/09/2009	£ / R 2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,039.0000	2,239.0000	9.809	0	0	0
15/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	£ / R 2009/12/14	10.70	Call	Currency Future	1,919.0000	1,702.0000	(11.308)	0	0	0
15/09/2009	£ / R 2009/12/14	15.80	Put	Currency Future	3,244.0000	3,456.0000	6.535	0	0	0
15/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	157.0000	119.0000	(24.204)	0	0	0
15/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,515.0000	2,721.0000	8.191	0	0	0
15/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	8,914.0000	9,133.0000	2.457	0	0	0
15/09/2009	£ / R 2009/12/14	19.35	Put	Currency Future	6,768.0000	6,986.0000	3.221	0	0	0
15/09/2009	£ / R 2009/12/14	15.90	Put	Currency Future	3,342.0000	3,555.0000	6.373	0	0	0
15/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
15/09/2009	£ / R 2009/12/14	10.60	Call	Currency Future	2,017.0000	1,799.0000	(10.808)	0	0	0
15/09/2009	£ / R 2009/12/14	11.70	Put	Currency Future	92.0000	134.0000	45.652	0	0	0
15/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	15.30	Put	Currency Future	2,756.0000	2,965.0000	7.583	0	0	0
15/09/2009	£ / R 2009/12/14	19.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	16.95	Put	Currency Future	4,379.0000	4,595.0000	4.933	0	0	0
15/09/2009	£ / R 2009/12/14	17.90	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	15.10	Call	Currency Future	50.0000	38.0000	(24.000)	0	0	0
15/09/2009	£ / R 2009/12/14	9.10	Call	Currency Future	3,493.0000	3,274.0000	(6.270)	0	0	0
15/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	979.0000	802.0000	(18.080)	0	0	0
15/09/2009	£ / R 2009/12/14	10.20	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
15/09/2009	£ / R 2009/12/14	15.80	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
15/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,220.0000	1,401.0000	14.836	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
15/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,553.0000	2,336.0000	(8.500)	0	0	0
15/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
15/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,323.0000	5,540.0000	4.077	0	0	0
15/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	100.0000	76.0000	(24.000)	0	0	0
15/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
15/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,177.0000	1,356.0000	15.208	0	0	0
15/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	9.50	Call	Currency Future	3,096.0000	2,877.0000	(7.074)	0	0	0
15/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
15/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,621.0000	1,814.0000	11.906	0	0	0
15/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,434.0000	1,220.0000	(14.923)	0	0	0
15/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	7,716.0000	7,934.0000	2.825	0	0	0
15/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	247.0000	188.0000	(23.887)	0	0	0
15/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,543.0000	3,324.0000	(6.181)	0	0	0
15/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	567.0000	437.0000	(22.928)	0	0	0
15/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	140.0000	196.0000	40.000	0	0	0
15/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,048.0000	3,259.0000	6.923	0	0	0
15/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	626.0000	487.0000	(22.204)	0	0	0
15/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	11.60	Put	Currency Future	73.0000	109.0000	49.315	0	0	0
15/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	827.0000	664.0000	(19.710)	0	0	0
15/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
15/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,968.0000	1,750.0000	(11.077)	0	0	0
15/09/2009	£ / R	2009/12/14	17.20	Put	Currency Future	4,627.0000	4,843.0000	4.668	0	0	0
15/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,219.0000	6,437.0000	3.505	0	0	0
15/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	16.0000	18.0000	12.500	0	0	0
15/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	3,294.0000	3,076.0000	(6.618)	0	0	0
15/09/2009	£ / R	2009/12/14	17.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/09/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,712.0000	1,908.0000	11.449	0	0	0
15/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,987.0000	4,768.0000	(4.391)	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
15/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
15/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	2,309.0000	2,092.0000	(9.398)	0	0	0
15/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,092.0000	1,268.0000	16.117	0	0	0
15/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,898.0000	2,097.0000	10.485	0	0	0
15/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,024.0000	5,241.0000	4.319	0	0	0
15/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	888.0000	1,053.0000	18.581	0	0	0
15/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,724.0000	1,508.0000	(12.529)	0	0	0
15/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,659.0000	2,868.0000	7.860	0	0	0
15/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,947.0000	2,729.0000	(7.397)	0	0	0
15/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	6,618.0000	6,836.0000	3.294	0	0	0
15/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	215.0000	163.0000	(24.186)	0	0	0
15/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,579.0000	1,364.0000	(13.616)	0	0	0
15/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	179.0000	136.0000	(24.022)	0	0	0
15/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,371.0000	2,576.0000	8.646	0	0	0
15/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	225.0000	171.0000	(24.000)	0	0	0
15/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	132.0000	100.0000	(24.242)	0	0	0
15/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
15/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,666.0000	1,861.0000	11.705	0	0	0
15/09/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,522.0000	5,739.0000	3.930	0	0	0
15/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,074.0000	5,291.0000	4.277	0	0	0
15/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	108.0000	82.0000	(24.074)	0	0	0
15/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	848.0000	1,011.0000	19.222	0	0	0
15/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R	2009/12/14	12.80	Put	Currency Future	557.0000	696.0000	24.955	0	0	0
15/09/2009	£ / R	2009/12/14	13.55	Call	Currency Future	171.0000	130.0000	(23.977)	0	0	0
15/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	185.0000	253.0000	36.757	0	0	0
15/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	6,718.0000	6,936.0000	3.245	0	0	0
15/09/2009	£ / R	2009/12/14	14.40	Call	Currency Future	85.0000	65.0000	(23.529)	0	0	0
15/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,014.0000	9,233.0000	2.430	0	0	0
15/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	864.0000	697.0000	(19.329)	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
15/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
15/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	697.0000	849.0000	21.808	0	0	0
15/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,017.0000	7,235.0000	3.107	0	0	0
15/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
15/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,621.0000	1,814.0000	11.906	0	0	0
15/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	196.0000	149.0000	(23.980)	0	0	0
15/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,615.0000	8,833.0000	2.530	0	0	0
15/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	344.0000	264.0000	(23.256)	0	0	0
15/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	164.0000	124.0000	(24.390)	0	0	0
15/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	722.0000	571.0000	(20.914)	0	0	0
15/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
15/09/2009	£ / R	2009/12/14	9.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,395.0000	1,582.0000	13.405	0	0	0
15/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
15/09/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,317.0000	7,535.0000	2.979	0	0	0
15/09/2009	£ / R	2009/12/14	11.65	Put	Currency Future	82.0000	121.0000	47.561	0	0	0
15/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	112.0000	85.0000	(24.107)	0	0	0
15/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,395.0000	1,582.0000	13.405	0	0	0
15/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	47.0000	52.0000	10.638	0	0	0
15/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
15/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	928.0000	1,095.0000	17.996	0	0	0
15/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,666.0000	1,861.0000	11.705	0	0	0
15/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	3,195.0000	2,976.0000	(6.854)	0	0	0
15/09/2009	£ / R	2009/12/14	21.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	1,019.0000	839.0000	(17.664)	0	0	0
15/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,575.0000	1,767.0000	12.190	0	0	0
15/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,134.0000	1,312.0000	15.697	0	0	0
15/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	8,714.0000	8,933.0000	2.513	0	0	0
15/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	2,211.0000	1,995.0000	(9.769)	0	0	0
15/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	187.0000	142.0000	(24.064)	0	0	0
15/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	8,764.0000	8,983.0000	2.499	0	0	0
15/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,852.0000	2,049.0000	10.637	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
15/09/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,314.0000	9,533.0000	2.351	0	0	0
15/09/2009	£ / R 2009/12/14	15.65	Put	Currency Future	3,097.0000	3,309.0000	6.845	0	0	0
15/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	112.0000	85.0000	(24.107)	0	0	0
15/09/2009	£ / R 2009/12/14	10.50	Call	Currency Future	2,114.0000	1,897.0000	(10.265)	0	0	0
15/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,395.0000	1,582.0000	13.405	0	0	0
15/09/2009	£ / R 2009/12/14	21.75	Put	Currency Future	9,164.0000	9,383.0000	2.390	0	0	0
15/09/2009	£ / R 2009/12/14	12.70	Put	Currency Future	491.0000	623.0000	26.884	0	0	0
15/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	2,902.0000	3,112.0000	7.236	0	0	0
15/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	34.0000	27.0000	(20.588)	0	0	0
15/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	117.0000	89.0000	(23.932)	0	0	0
15/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	127.0000	96.0000	(24.409)	0	0	0
15/09/2009	£ / R 2009/12/14	11.50	Call	Currency Future	1,149.0000	955.0000	(16.884)	0	0	0
15/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	132.0000	100.0000	(24.242)	0	0	0
15/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,351.0000	1,537.0000	13.768	0	0	0
15/09/2009	£ / R 2009/12/14	15.70	Put	Currency Future	3,146.0000	3,358.0000	6.739	0	0	0
15/09/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,530.0000	1,721.0000	12.484	0	0	0
15/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,440.0000	1,628.0000	13.056	0	0	0
15/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,515.0000	2,721.0000	8.191	0	0	0
15/09/2009	£ / R 2009/12/14	21.25	Put	Currency Future	8,664.0000	8,883.0000	2.528	0	0	0
15/09/2009	£ / R 2009/12/14	13.80	Call	Currency Future	138.0000	105.0000	(23.913)	0	0	0
15/09/2009	£ / R 2009/12/14	13.00	Call	Currency Future	284.0000	217.0000	(23.592)	0	0	0
15/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	39.0000	30.0000	(23.077)	0	0	0
15/09/2009	£ / R 2009/12/14	19.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	10.70	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
15/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	6,917.0000	7,136.0000	3.166	0	0	0
15/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,485.0000	1,674.0000	12.727	0	0	0
15/09/2009	£ / R 2009/12/14	21.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,263.0000	1,446.0000	14.489	0	0	0
15/09/2009	£ / R 2009/12/14	17.70	Put	Currency Future	5,124.0000	5,340.0000	4.215	0	0	0
15/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	164.0000	124.0000	(24.390)	0	0	0
15/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	103.0000	79.0000	(23.301)	0	0	0
15/09/2009	£ / R 2009/12/14	19.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,050.0000	1,224.0000	16.571	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
15/09/2009	£ / R	2009/12/14	12.70	Call	Currency Future	378.0000	291.0000	(23.016)	0	0	0
15/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	486.0000	374.0000	(23.045)	0	0	0
15/09/2009	£ / R	2009/12/14	14.25	Call	Currency Future	96.0000	73.0000	(23.958)	0	0	0
15/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	132.0000	100.0000	(24.242)	0	0	0
15/09/2009	£ / R	2009/12/14	8.30	Call	Currency Future	4,289.0000	4,071.0000	(5.083)	0	0	0
15/09/2009	£ / R	2009/12/14	17.50	Put	Currency Future	4,925.0000	5,141.0000	4.386	0	0	0
15/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	122.0000	92.0000	(24.590)	0	0	0
15/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,676.0000	4,893.0000	4.641	0	0	0
15/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,999.0000	3,210.0000	7.036	0	0	0
15/09/2009	£ / R	2009/12/14	11.30	Call	Currency Future	1,339.0000	1,126.0000	(15.907)	0	0	0
15/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
15/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,133.0000	2,335.0000	9.470	0	0	0
15/09/2009	£ / R	2009/12/14	17.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	771.0000	929.0000	20.493	0	0	0
15/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	4,726.0000	4,942.0000	4.570	0	0	0
15/09/2009	£ / R	2009/12/14	17.50	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	76.0000	57.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	150.0000	114.0000	(24.000)	0	0	0
15/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	4,974.0000	5,191.0000	4.363	0	0	0
15/09/2009	£ / R	2009/12/14	17.70	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
15/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,177.0000	1,356.0000	15.208	0	0	0
15/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,009.0000	1,181.0000	17.047	0	0	0
15/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,485.0000	1,674.0000	12.727	0	0	0
15/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	38.0000	29.0000	(23.684)	0	0	0
15/09/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,518.0000	6,736.0000	3.345	0	0	0
15/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
15/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	127.0000	179.0000	40.945	0	0	0
15/09/2009	£ / R	2009/12/14	19.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,759.0000	1,955.0000	11.143	0	0	0
15/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,515.0000	8,733.0000	2.560	0	0	0
15/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	122.0000	92.0000	(24.590)	0	0	0
15/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	62.0000	87.0000	40.323	0	0	0
15/09/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,016.0000	8,234.0000	2.720	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
15/09/2009	£ / R 2009/12/14	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,419.0000	2,624.0000	8.475	0	0	0
15/09/2009	£ / R 2009/12/14	9.85	Call	Currency Future	2,750.0000	2,532.0000	(7.927)	0	0	0
15/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	625.0000	771.0000	23.360	0	0	0
15/09/2009	£ / R 2009/12/14	19.55	Put	Currency Future	6,967.0000	7,185.0000	3.129	0	0	0
15/09/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,805.0000	2,002.0000	10.914	0	0	0
15/09/2009	£ / R 2009/12/14	9.80	Call	Currency Future	2,799.0000	2,581.0000	(7.788)	0	0	0
15/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	461.0000	355.0000	(22.993)	0	0	0
15/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,039.0000	2,239.0000	9.809	0	0	0
15/09/2009	£ / R 2009/12/14	15.85	Put	Currency Future	3,293.0000	3,506.0000	6.468	0	0	0
15/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,009.0000	1,181.0000	17.047	0	0	0
15/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	312.0000	239.0000	(23.397)	0	0	0
15/09/2009	£ / R 2009/12/14	15.55	Call	Currency Future	36.0000	28.0000	(22.222)	0	0	0
15/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,575.0000	1,767.0000	12.190	0	0	0
15/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	144.0000	109.0000	(24.306)	0	0	0
15/09/2009	£ / R 2009/12/14	17.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	374.0000	487.0000	30.214	0	0	0
15/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	£ / R 2009/12/14	8.55	Call	Currency Future	4,040.0000	3,821.0000	(5.421)	0	0	0
15/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	12.60	Put	Currency Future	429.0000	554.0000	29.138	0	0	0
15/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	205.0000	156.0000	(23.902)	0	0	0
15/09/2009	£ / R 2009/12/14	12.55	Put	Currency Future	400.0000	520.0000	30.000	0	0	0
15/09/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,173.0000	5,390.0000	4.195	0	0	0
15/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	92.0000	70.0000	(23.913)	0	0	0
15/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	235.0000	179.0000	(23.830)	0	0	0
15/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	85.0000	65.0000	(23.529)	0	0	0
15/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	2,951.0000	3,161.0000	7.116	0	0	0
15/09/2009	£ / R 2009/12/14	16.55	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
15/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	968.0000	1,138.0000	17.562	0	0	0
15/09/2009	£ / R 2009/12/14	12.55	Call	Currency Future	437.0000	338.0000	(22.654)	0	0	0
15/09/2009	£ / R 2009/12/14	19.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,945.0000	2,144.0000	10.231	0	0	0
15/09/2009	£ / R 2009/12/14	10.30	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
15/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	£ / R 2009/12/14	18.55	Put	Currency Future	5,970.0000	6,188.0000	3.652	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
15/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	196.0000	149.0000	(23.980)	0	0	0
15/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	65.0000	98.0000	50.769	0	0	0
15/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	82.0000	62.0000	(24.390)	0	0	0
15/09/2009	£ / R	2009/12/14	8.60	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,315.0000	8,534.0000	2.634	0	0	0
15/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,117.0000	7,335.0000	3.063	0	0	0
15/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	259.0000	197.0000	(23.938)	0	0	0
15/09/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,323.0000	2,528.0000	8.825	0	0	0
15/09/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,991.0000	3,772.0000	(5.487)	0	0	0
15/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	416.0000	322.0000	(22.596)	0	0	0
15/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	3,046.0000	2,828.0000	(7.157)	0	0	0
15/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,307.0000	1,491.0000	14.078	0	0	0
15/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	79.0000	60.0000	(24.051)	0	0	0
15/09/2009	£ / R	2009/12/14	20.55	Put	Currency Future	7,966.0000	8,184.0000	2.737	0	0	0
15/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	2,708.0000	2,916.0000	7.681	0	0	0
15/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	523.0000	659.0000	26.004	0	0	0
15/09/2009	£ / R	2009/12/14	12.45	Put	Currency Future	349.0000	456.0000	30.659	0	0	0
15/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
15/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	108.0000	82.0000	(24.074)	0	0	0
15/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,265.0000	8,484.0000	2.650	0	0	0
15/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,668.0000	6,886.0000	3.269	0	0	0
15/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	360.0000	277.0000	(23.056)	0	0	0
15/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,114.0000	9,333.0000	2.403	0	0	0
15/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,371.0000	2,576.0000	8.646	0	0	0
15/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,621.0000	1,814.0000	11.906	0	0	0
15/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,269.0000	6,487.0000	3.477	0	0	0
15/09/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,020.0000	6,238.0000	3.621	0	0	0
15/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	3,983.0000	4,198.0000	5.398	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
15/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,329.0000	4,545.0000	4.990	0	0	0
15/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	259.0000	344.0000	32.819	0	0	0
15/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
15/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,852.0000	2,049.0000	10.637	0	0	0
15/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,692.0000	3,473.0000	(5.932)	0	0	0
15/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	2,357.0000	2,141.0000	(9.164)	0	0	0
15/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
15/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
15/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,365.0000	8,583.0000	2.606	0	0	0
15/09/2009	£ / R	2009/12/14	9.25	Call	Currency Future	3,344.0000	3,125.0000	(6.549)	0	0	0
15/09/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,992.0000	2,192.0000	10.040	0	0	0
15/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,742.0000	3,523.0000	(5.852)	0	0	0
15/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	45.0000	34.0000	(24.444)	0	0	0
15/09/2009	£ / R	2009/12/14	14.85	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
15/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	179.0000	136.0000	(24.022)	0	0	0
15/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,319.0000	6,537.0000	3.450	0	0	0
15/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
15/09/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,898.0000	2,097.0000	10.485	0	0	0
15/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	590.0000	733.0000	24.237	0	0	0
15/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,092.0000	1,268.0000	16.117	0	0	0
15/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	328.0000	251.0000	(23.476)	0	0	0
15/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,386.0000	1,173.0000	(15.368)	0	0	0
15/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	596.0000	462.0000	(22.483)	0	0	0
15/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,264.0000	9,483.0000	2.364	0	0	0
15/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	0.0000	4,000.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
15/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	848.0000	1,011.0000	19.222	0	0	0
15/09/2009	£ / R	2009/12/14	21.85	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
15/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	460.0000	588.0000	27.826	0	0	0
15/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,273.0000	5,490.0000	4.115	0	0	0
15/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	397.0000	306.0000	(22.922)	0	0	0
15/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	625.0000	771.0000	23.360	0	0	0
15/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,115.0000	8,334.0000	2.699	0	0	0
15/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	312.0000	239.0000	(23.397)	0	0	0
15/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	144.0000	109.0000	(24.306)	0	0	0
15/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,307.0000	1,491.0000	14.078	0	0	0
15/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	1,102.0000	916.0000	(16.878)	0	0	0
15/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,120.0000	6,337.0000	3.546	0	0	0
15/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	235.0000	179.0000	(23.830)	0	0	0
15/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	0.0000	7,984.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	2,066.0000	1,848.0000	(10.552)	0	0	0
15/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,941.0000	3,722.0000	(5.557)	0	0	0
15/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	0.0000	4,021.0000	100.000	0	0	0
15/09/2009	£ / R	2009/12/14	21.55	Put	Currency Future	8,964.0000	9,183.0000	2.443	0	0	0
15/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,131.0000	4,346.0000	5.205	0	0	0
15/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,066.0000	8,284.0000	2.703	0	0	0
15/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	771.0000	929.0000	20.493	0	0	0
15/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,891.0000	3,672.0000	(5.628)	0	0	0
15/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,070.0000	6,287.0000	3.575	0	0	0
15/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
15/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	968.0000	1,138.0000	17.562	0	0	0
15/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	247.0000	188.0000	(23.887)	0	0	0
15/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	2,162.0000	1,946.0000	(9.991)	0	0	0
15/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	205.0000	156.0000	(23.902)	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
15/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
15/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	259.0000	197.0000	(23.938)	0	0	0
15/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	1,196.0000	996.0000	(16.722)	0	0	0
15/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,082.0000	4,297.0000	5.267	0	0	0
15/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	810.0000	970.0000	19.753	0	0	0
15/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	59.0000	78.0000	32.203	0	0	0
15/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,369.0000	6,587.0000	3.423	0	0	0
15/09/2009	£ / R	2009/12/14	9.45	Call	Currency Future	3,145.0000	2,927.0000	(6.932)	0	0	0
15/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,565.0000	8,783.0000	2.545	0	0	0
15/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,568.0000	6,786.0000	3.319	0	0	0
15/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,577.0000	4,793.0000	4.719	0	0	0
15/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,482.0000	1,268.0000	(14.440)	0	0	0
15/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
15/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,455.0000	2,238.0000	(8.839)	0	0	0
15/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	45.0000	50.0000	11.111	0	0	0
15/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	657.0000	514.0000	(21.766)	0	0	0
15/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	220.0000	296.0000	34.545	0	0	0
15/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,611.0000	2,819.0000	7.966	0	0	0
15/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
15/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,443.0000	3,224.0000	(6.361)	0	0	0
15/09/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,428.0000	4,644.0000	4.878	0	0	0
15/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,419.0000	6,637.0000	3.396	0	0	0
15/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,592.0000	3,374.0000	(6.069)	0	0	0
15/09/2009	£ / R	2009/12/14	12.00	Put	Currency Future	169.0000	233.0000	37.870	0	0	0
15/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,602.0000	2,385.0000	(8.340)	0	0	0
15/09/2009	£ / R	2009/12/14	12.00	Call	Currency Future	756.0000	601.0000	(20.503)	0	0	0
15/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
15/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	117.0000	89.0000	(23.932)	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
15/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	40.0000	44.0000	10.000	0	0	0
15/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,530.0000	1,721.0000	12.484	0	0	0
15/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,627.0000	1,412.0000	(13.215)	0	0	0
15/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,415.0000	8,633.0000	2.591	0	0	0
15/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/09/2009	£ / R	2010/03/15			Currency Future	12.7934	12.5735	(1.719)	0.0000	0.0000	608
15/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,113.0000	9,332.0000	2.403	0	0	0
15/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,665.0000	8,883.0000	2.516	0	0	0
15/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	332.0000	279.0000	(15.964)	0	0	0
15/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	158.0000	129.0000	(18.354)	0	0	0
15/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,273.0000	7,490.0000	2.984	0	0	0
15/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,777.0000	1,574.0000	(11.424)	0	0	0
15/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	4,705.0000	4,915.0000	4.463	0	0	0
15/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,615.0000	2,805.0000	7.266	0	0	0
15/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,597.0000	3,799.0000	5.616	0	0	0
15/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
15/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,123.0000	7,341.0000	3.061	0	0	0
15/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,512.0000	1,684.0000	11.376	0	0	0
15/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	999.0000	1,148.0000	14.915	0	0	0
15/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	55.0000	43.0000	(21.818)	0	0	0
15/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
15/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,263.0000	9,481.0000	2.353	0	0	0
15/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,372.0000	7,590.0000	2.957	0	0	0
15/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	442.0000	371.0000	(16.063)	0	0	0
15/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,477.0000	6,694.0000	3.350	0	0	0
15/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,560.0000	4,769.0000	4.583	0	0	0
15/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	84.0000	100.0000	19.048	0	0	0
15/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
15/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	6.0000	4.0000	(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
15/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	306.0000	257.0000	(16.013)	0	0	0
15/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	347.0000	428.0000	23.343	0	0	0
15/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	753.0000	885.0000	17.530	0	0	0
15/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,730.0000	2,513.0000	(7.949)	0	0	0
15/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,516.0000	8,734.0000	2.560	0	0	0
15/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,388.0000	1,556.0000	12.104	0	0	0
15/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,467.0000	8,684.0000	2.563	0	0	0
15/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,362.0000	9,581.0000	2.339	0	0	0
15/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	286.0000	359.0000	25.524	0	0	0
15/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,511.0000	4,720.0000	4.633	0	0	0
15/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,660.0000	2,852.0000	7.218	0	0	0
15/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	926.0000	1,070.0000	15.551	0	0	0
15/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	890.0000	752.0000	(15.506)	0	0	0
15/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	6,974.0000	7,192.0000	3.126	0	0	0
15/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	8,715.0000	8,933.0000	2.501	0	0	0
15/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,323.0000	7,540.0000	2.963	0	0	0
15/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
15/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
15/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,643.0000	1,442.0000	(12.234)	0	0	0
15/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,312.0000	9,531.0000	2.352	0	0	0
15/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
15/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	8,964.0000	9,182.0000	2.432	0	0	0
15/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	980.0000	832.0000	(15.102)	0	0	0
15/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,438.0000	2,222.0000	(8.860)	0	0	0
15/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	323.0000	272.0000	(15.789)	0	0	0
15/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	154.0000	125.0000	(18.831)	0	0	0
15/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0
15/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	16.0000	14.0000	(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
15/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,527.0000	6,744.0000	3.325	0	0	0
15/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	368.0000	453.0000	23.098	0	0	0
15/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
15/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,657.0000	4,866.0000	4.488	0	0	0
15/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	2,798.0000	2,991.0000	6.898	0	0	0
15/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,429.0000	1,598.0000	11.826	0	0	0
15/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	261.0000	220.0000	(15.709)	0	0	0
15/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,868.0000	1,663.0000	(10.974)	0	0	0
15/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,341.0000	5,554.0000	3.988	0	0	0
15/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,111.0000	1,266.0000	13.951	0	0	0
15/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,676.0000	6,893.0000	3.250	0	0	0
15/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,768.0000	1,947.0000	10.124	0	0	0
15/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	74.0000	90.0000	21.622	0	0	0
15/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	100.0000	80.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	2,752.0000	2,945.0000	7.013	0	0	0
15/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	438.0000	531.0000	21.233	0	0	0
15/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,828.0000	2,610.0000	(7.709)	0	0	0
15/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,406.0000	3,607.0000	5.901	0	0	0
15/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	145.0000	118.0000	(18.621)	0	0	0
15/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,317.0000	3,099.0000	(6.572)	0	0	0
15/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,292.0000	5,505.0000	4.025	0	0	0
15/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	1,043.0000	890.0000	(14.669)	0	0	0
15/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
15/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	469.0000	394.0000	(15.991)	0	0	0
15/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	100.0000	118.0000	18.000	0	0	0
15/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
15/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	546.0000	459.0000	(15.934)	0	0	0
15/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,390.0000	5,604.0000	3.970	0	0	0
15/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,063.0000	9,282.0000	2.416	0	0	0
15/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,639.0000	1,814.0000	10.677	0	0	0
15/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,359.0000	3,559.0000	5.954	0	0	0
15/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,454.0000	3,655.0000	5.819	0	0	0
15/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,626.0000	6,843.0000	3.275	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
15/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	405.0000	340.0000	(16.049)	0	0	0
15/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	141.0000	115.0000	(18.440)	0	0	0
15/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	250.0000	316.0000	26.400	0	0	0
15/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	297.0000	251.0000	(15.488)	0	0	0
15/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,514.0000	3,295.0000	(6.232)	0	0	0
15/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,341.0000	2,125.0000	(9.227)	0	0	0
15/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,616.0000	8,834.0000	2.530	0	0	0
15/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
15/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	8,765.0000	8,983.0000	2.487	0	0	0
15/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
15/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	414.0000	504.0000	21.739	0	0	0
15/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,661.0000	3,442.0000	(5.982)	0	0	0
15/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
15/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	807.0000	678.0000	(15.985)	0	0	0
15/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,173.0000	7,391.0000	3.039	0	0	0
15/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	6,775.0000	6,993.0000	3.218	0	0	0
15/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,243.0000	5,456.0000	4.063	0	0	0
15/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
15/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	371.0000	312.0000	(15.903)	0	0	0
15/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	351.0000	295.0000	(15.954)	0	0	0
15/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,163.0000	9,381.0000	2.379	0	0	0
15/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
15/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,228.0000	1,388.0000	13.029	0	0	0
15/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,348.0000	1,513.0000	12.240	0	0	0
15/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
15/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,223.0000	7,441.0000	3.018	0	0	0
15/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	6,875.0000	7,092.0000	3.156	0	0	0
15/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,822.0000	1,618.0000	(11.196)	0	0	0
15/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	341.0000	287.0000	(15.836)	0	0	0
15/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	6.0000	5.0000	(16.667)	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
15/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	8,815.0000	9,033.0000	2.473	0	0	0
15/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,312.0000	3,511.0000	6.008	0	0	0
15/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	8,864.0000	9,083.0000	2.471	0	0	0
15/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
15/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,213.0000	9,431.0000	2.366	0	0	0
15/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,415.0000	3,197.0000	(6.384)	0	0	0
15/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	720.0000	850.0000	18.056	0	0	0
15/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
15/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,217.0000	3,416.0000	6.186	0	0	0
15/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	6,825.0000	7,042.0000	3.179	0	0	0
15/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,512.0000	1,313.0000	(13.161)	0	0	0
15/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	193.0000	158.0000	(18.135)	0	0	0
15/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
15/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	67.0000	52.0000	(22.388)	0	0	0
15/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	949.0000	805.0000	(15.174)	0	0	0
15/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,584.0000	2,367.0000	(8.398)	0	0	0
15/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	111.0000	90.0000	(18.919)	0	0	0
15/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	306.0000	381.0000	24.510	0	0	0
15/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,390.0000	2,174.0000	(9.038)	0	0	0
15/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	393.0000	330.0000	(16.031)	0	0	0
15/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
15/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,173.0000	4,379.0000	4.936	0	0	0
15/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,535.0000	2,319.0000	(8.521)	0	0	0
15/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	97.0000	78.0000	(19.588)	0	0	0
15/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	290.0000	244.0000	(15.862)	0	0	0
15/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	50.0000	8.696	0	0	0
15/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,563.0000	3,344.0000	(6.147)	0	0	0
15/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,299.0000	2,485.0000	8.090	0	0	0
15/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	89.0000	106.0000	19.101	0	0	0
15/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	855.0000	995.0000	16.374	0	0	0
15/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,596.0000	1,771.0000	10.965	0	0	0
15/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,469.0000	1,270.0000	(13.547)	0	0	0
15/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,145.0000	5,357.0000	4.121	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
15/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	862.0000	726.0000	(15.777)	0	0	0
15/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	126.0000	147.0000	16.667	0	0	0
15/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,307.0000	1,471.0000	12.548	0	0	0
15/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	216.0000	277.0000	28.241	0	0	0
15/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	106.0000	125.0000	17.925	0	0	0
15/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,732.0000	1,529.0000	(11.721)	0	0	0
15/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	498.0000	419.0000	(15.863)	0	0	0
15/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	781.0000	655.0000	(16.133)	0	0	0
15/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,267.0000	1,430.0000	12.865	0	0	0
15/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,599.0000	1,398.0000	(12.570)	0	0	0
15/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,682.0000	2,464.0000	(8.128)	0	0	0
15/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	72.0000	57.0000	(20.833)	0	0	0
15/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	282.0000	238.0000	(15.603)	0	0	0
15/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
15/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,150.0000	1,307.0000	13.652	0	0	0
15/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	361.0000	303.0000	(16.066)	0	0	0
15/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
15/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	656.0000	781.0000	19.055	0	0	0
15/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	563.0000	473.0000	(15.986)	0	0	0
15/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,029.0000	4,233.0000	5.063	0	0	0
15/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,119.0000	8,336.0000	2.673	0	0	0
15/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,524.0000	2,713.0000	7.488	0	0	0
15/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	599.0000	504.0000	(15.860)	0	0	0
15/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,077.0000	3,274.0000	6.402	0	0	0
15/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
15/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,471.0000	1,641.0000	11.557	0	0	0
15/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
15/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,074.0000	7,291.0000	3.068	0	0	0
15/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,366.0000	3,148.0000	(6.477)	0	0	0
15/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,130.0000	6,346.0000	3.524	0	0	0
15/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
15/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	6,726.0000	6,943.0000	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
15/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	38.0000	41.0000	7.895	0	0	0
15/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,998.0000	5,210.0000	4.242	0	0	0
15/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	1,109.0000	951.0000	(14.247)	0	0	0
15/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	820.0000	958.0000	16.829	0	0	0
15/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
15/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,020.0000	8,237.0000	2.706	0	0	0
15/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,479.0000	2,667.0000	7.584	0	0	0
15/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,427.0000	1,228.0000	(13.945)	0	0	0
15/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	120.0000	97.0000	(19.167)	0	0	0
15/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,036.0000	1,187.0000	14.575	0	0	0
15/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,877.0000	2,659.0000	(7.577)	0	0	0
15/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,959.0000	1,754.0000	(10.465)	0	0	0
15/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	133.0000	155.0000	16.541	0	0	0
15/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	484.0000	406.0000	(16.116)	0	0	0
15/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	4,803.0000	5,013.0000	4.372	0	0	0
15/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	214.0000	178.0000	(16.822)	0	0	11,630
15/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
15/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	157.0000	192.0000	22.293	0	0	0
15/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
15/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	4,852.0000	5,062.0000	4.328	0	0	0
15/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	514.0000	432.0000	(15.953)	0	0	0
15/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,166.0000	2,349.0000	8.449	0	0	0
15/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,913.0000	1,708.0000	(10.716)	0	0	0
15/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	618.0000	520.0000	(15.858)	0	0	0
15/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	0.0000	5,999.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	76.0000	60.0000	(21.053)	0	0	0
15/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,031.0000	2,216.0000	9.109	0	0	0
15/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	890.0000	1,032.0000	15.955	0	0	0
15/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	56.0000	68.0000	21.429	0	0	0
15/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
15/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	625.0000	747.0000	19.520	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
15/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,933.0000	4,137.0000	5.187	0	0	0
15/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,189.0000	1,347.0000	13.288	0	0	0
15/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	130.0000	106.0000	(18.462)	0	0	0
15/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	596.0000	714.0000	19.799	0	0	0
15/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,121.0000	2,305.0000	8.675	0	0	0
15/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,194.0000	5,406.0000	4.082	0	0	0
15/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
15/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
15/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	3,073.0000	2,854.0000	(7.127)	0	0	0
15/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	429.0000	360.0000	(16.084)	0	0	0
15/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,975.0000	2,757.0000	(7.328)	0	0	0
15/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	200.0000	259.0000	29.500	0	0	0
15/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,983.0000	3,179.0000	6.571	0	0	0
15/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0
15/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	417.0000	350.0000	(16.067)	0	0	0
15/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	2,937.0000	3,132.0000	6.639	0	0	0
15/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	29.0000	31.0000	6.897	0	0	0
15/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
15/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	66.0000	80.0000	21.212	0	0	0
15/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	688.0000	815.0000	18.459	0	0	0
15/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	4,900.0000	5,111.0000	4.306	0	0	0
15/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	2,005.0000	1,799.0000	(10.274)	0	0	0
15/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	0.0000	7,989.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	127.0000	103.0000	(18.898)	0	0	0
15/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,318.0000	8,535.0000	2.609	0	0	0
15/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,221.0000	4,427.0000	4.880	0	0	0
15/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	268.0000	337.0000	25.746	0	0	0
15/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,030.0000	6,247.0000	3.599	0	0	0
15/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	0.0000	4,034.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	219.0000	184.0000	(15.982)	0	0	0
15/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
15/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,011.0000	861.0000	(14.837)	0	0	0
15/09/2009	£ / R	2010/03/15	8.80	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
15/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,301.0000	1,116.0000	(14.220)	0	0	0
15/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	65.0000	51.0000	(21.538)	0	0	0
15/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,926.0000	2,708.0000	(7.450)	0	0	0
15/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	382.0000	321.0000	(15.969)	0	0	0
15/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,779.0000	2,561.0000	(7.845)	0	0	0
15/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	684.0000	572.0000	(16.374)	0	0	0
15/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,265.0000	3,464.0000	6.095	0	0	0
15/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	4,007.0000	3,787.0000	(5.490)	0	0	0
15/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	541.0000	649.0000	19.963	0	0	0
15/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,328.0000	6,545.0000	3.429	0	0	0
15/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	3,884.0000	4,089.0000	5.278	0	0	0
15/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	70.0000	85.0000	21.429	0	0	0
15/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	314.0000	264.0000	(15.924)	0	0	0
15/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	0.0000	11.0000	100.000	0	0	0
15/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,576.0000	6,794.0000	3.315	0	0	0
15/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	786.0000	921.0000	17.176	0	0	0
15/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,076.0000	2,260.0000	8.863	0	0	0
15/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	1,076.0000	920.0000	(14.498)	0	0	0
15/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,073.0000	1,226.0000	14.259	0	0	0
15/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,096.0000	5,308.0000	4.160	0	0	0
15/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	4,608.0000	4,817.0000	4.536	0	0	0
15/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	530.0000	445.0000	(16.038)	0	0	0
15/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	53.0000	60.0000	13.208	0	0	0
15/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	172.0000	141.0000	(18.023)	0	0	0
15/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	78.0000	62.0000	(20.513)	0	0	0
15/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
15/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,957.0000	3,738.0000	(5.534)	0	0	0
15/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
15/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	2,196.0000	1,984.0000	(9.654)	0	0	0
15/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	232.0000	296.0000	27.586	0	0	0
15/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	167.0000	136.0000	(18.563)	0	0	0
15/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,125.0000	4,330.0000	4.970	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
15/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	3,170.0000	2,952.0000	(6.877)	0	0	0
15/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,710.0000	3,492.0000	(5.876)	0	0	0
15/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,344.0000	2,530.0000	7.935	0	0	0
15/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,070.0000	8,287.0000	2.689	0	0	0
15/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
15/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,267.0000	1,430.0000	12.865	0	0	0
15/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	199.0000	163.0000	(18.090)	0	0	0
15/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	149.0000	122.0000	(18.121)	0	0	0
15/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	581.0000	489.0000	(15.835)	0	0	11,630
15/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
15/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	225.0000	189.0000	(16.000)	0	0	0
15/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	108.0000	87.0000	(19.444)	0	0	0
15/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,414.0000	4,622.0000	4.712	0	0	0
15/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,255.0000	2,439.0000	8.160	0	0	0
15/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
15/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
15/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	187.0000	153.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	114.0000	92.0000	(19.298)	0	0	0
15/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,464.0000	3,246.0000	(6.293)	0	0	0
15/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,030.0000	3,226.0000	6.469	0	0	0
15/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,378.0000	6,595.0000	3.402	0	0	0
15/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,170.0000	3,369.0000	6.278	0	0	0
15/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,417.0000	8,635.0000	2.590	0	0	0
15/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	123.0000	100.0000	(18.699)	0	0	0
15/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	1,144.0000	982.0000	(14.161)	0	0	0
15/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,080.0000	6,297.0000	3.569	0	0	0
15/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,268.0000	8,485.0000	2.625	0	0	0
15/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
15/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,487.0000	2,270.0000	(8.725)	0	0	0
15/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	568.0000	681.0000	19.894	0	0	0
15/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	62.0000	76.0000	22.581	0	0	0
15/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	361.0000	303.0000	(16.066)	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
15/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
15/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	43.0000	47.0000	9.302	0	0	0
15/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	3,981.0000	4,185.0000	5.124	0	0	0
15/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,077.0000	4,282.0000	5.028	0	0	0
15/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	209.0000	173.0000	(17.225)	0	0	0
15/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,278.0000	6,495.0000	3.457	0	0	0
15/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,556.0000	1,355.0000	(12.918)	0	0	0
15/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	4,949.0000	5,161.0000	4.284	0	0	0
15/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	2,100.0000	1,891.0000	(9.952)	0	0	0
15/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
15/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	455.0000	382.0000	(16.044)	0	0	0
15/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,024.0000	7,241.0000	3.089	0	0	0
15/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	391.0000	478.0000	22.251	0	0	0
15/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
15/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,047.0000	5,259.0000	4.201	0	0	0
15/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	176.0000	224.0000	27.273	0	0	0
15/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,760.0000	3,541.0000	(5.824)	0	0	0
15/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	962.0000	1,109.0000	15.281	0	0	0
15/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	834.0000	702.0000	(15.827)	0	0	0
15/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,123.0000	3,321.0000	6.340	0	0	0
15/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	640.0000	537.0000	(16.094)	0	0	0
15/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	112.0000	132.0000	17.857	0	0	0
15/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	117.0000	95.0000	(18.803)	0	0	0
15/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,908.0000	3,689.0000	(5.604)	0	0	0
15/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	1,219.0000	1,047.0000	(14.110)	0	0	0
15/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,367.0000	8,585.0000	2.605	0	0	0
15/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,554.0000	1,727.0000	11.133	0	0	0
15/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
15/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
15/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	80.0000	64.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	177.0000	145.0000	(18.079)	0	0	0
15/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	662.0000	554.0000	(16.314)	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
15/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	204.0000	168.0000	(17.647)	0	0	0
15/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	3,836.0000	4,040.0000	5.318	0	0	0
15/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
15/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,566.0000	8,784.0000	2.545	0	0	0
15/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	134.0000	109.0000	(18.657)	0	0	0
15/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,318.0000	4,525.0000	4.794	0	0	0
15/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
15/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,433.0000	2,621.0000	7.727	0	0	0
15/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	3,268.0000	3,051.0000	(6.640)	0	0	0
15/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,014.0000	9,232.0000	2.418	0	0	0
15/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,179.0000	6,396.0000	3.512	0	0	0
15/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,890.0000	3,085.0000	6.747	0	0	0
15/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,169.0000	8,386.0000	2.656	0	0	0
15/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
15/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,366.0000	4,573.0000	4.741	0	0	0
15/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
15/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
15/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,858.0000	3,639.0000	(5.677)	0	0	0
15/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,260.0000	1,081.0000	(14.206)	0	0	0
15/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
15/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	488.0000	587.0000	20.287	0	0	0
15/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	731.0000	610.0000	(16.553)	0	0	0
15/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	230.0000	195.0000	(15.217)	0	0	0
15/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	166.0000	208.0000	25.301	0	0	0
15/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
15/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	2,293.0000	2,077.0000	(9.420)	0	0	0
15/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,987.0000	2,172.0000	9.311	0	0	0
15/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
15/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	141.0000	163.0000	15.603	0	0	0
15/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,211.0000	2,394.0000	8.277	0	0	0
15/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	3,122.0000	2,903.0000	(7.015)	0	0	0
15/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
15/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	2,148.0000	1,937.0000	(9.823)	0	0	0
15/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	514.0000	618.0000	20.233	0	0	0
15/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	3,024.0000	2,805.0000	(7.242)	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
15/09/2009	£ / R 2010/03/15	11.60	Put	Currency Future	149.0000	177.0000	18.792	0	0	0
15/09/2009	£ / R 2010/03/15	19.20	Put	Currency Future	6,427.0000	6,644.0000	3.376	0	0	0
15/09/2009	£ / R 2010/03/15	16.50	Put	Currency Future	3,788.0000	3,992.0000	5.385	0	0	0
15/09/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,706.0000	2,898.0000	7.095	0	0	0
15/09/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,463.0000	4,671.0000	4.661	0	0	0
15/09/2009	£ / R 2010/03/15	11.55	Call	Currency Future	1,384.0000	1,187.0000	(14.234)	0	0	0
15/09/2009	£ / R 2010/03/15	17.50	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
15/09/2009	£ / R 2010/03/15	19.20	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
15/09/2009	£ / R 2010/03/15	17.50	Put	Currency Future	4,754.0000	4,964.0000	4.417	0	0	0
15/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,844.0000	3,038.0000	6.821	0	0	0
15/09/2009	£ / R 2010/03/15	12.60	Call	Currency Future	707.0000	591.0000	(16.407)	0	0	0
15/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	82.0000	65.0000	(20.732)	0	0	0
15/09/2009	£ / R 2010/03/15	12.20	Call	Currency Future	919.0000	778.0000	(15.343)	0	0	0
15/09/2009	£ / R 2010/03/15	12.20	Put	Currency Future	326.0000	404.0000	23.926	0	0	0
15/09/2009	£ / R 2010/03/15	15.20	Call	Currency Future	162.0000	133.0000	(17.901)	0	0	0
15/09/2009	£ / R 2010/03/15	9.60	Call	Currency Future	3,219.0000	3,001.0000	(6.772)	0	0	0
15/09/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,569.0000	2,759.0000	7.396	0	0	0
15/09/2009	£ / R 2010/03/15	9.60	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
15/09/2009	£ / R 2010/03/15	17.20	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
15/09/2009	£ / R 2010/03/15	10.80	Put	Currency Future	58.0000	72.0000	24.138	0	0	0
15/09/2009	£ / R 2010/03/15	11.20	Put	Currency Future	94.0000	112.0000	19.149	0	0	0
15/09/2009	£ / R 2010/03/15	12.50	Put	Currency Future	463.0000	559.0000	20.734	0	0	0
15/09/2009	£ / R 2010/03/15	10.80	Call	Currency Future	2,052.0000	1,845.0000	(10.088)	0	0	0
15/09/2009	£ / R 2010/03/15	12.50	Call	Currency Future	756.0000	632.0000	(16.402)	0	0	0
15/09/2009	£ / R 2010/03/15	11.80	Put	Currency Future	185.0000	241.0000	30.270	0	0	0
15/09/2009	£ / R 2010/03/15	11.20	Call	Currency Future	1,688.0000	1,485.0000	(12.026)	0	0	0
15/09/2009	£ / R 2010/03/15	11.80	Call	Currency Future	1,179.0000	1,014.0000	(13.995)	0	0	0
15/09/2009	£ / R 2010/03/15	10.20	Call	Currency Future	2,633.0000	2,416.0000	(8.242)	0	0	0
15/09/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,612.0000	3,393.0000	(6.063)	0	0	0
15/09/2009	£ / R 2010/03/15	9.20	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
15/09/2009	£ / R 2010/03/15	10.20	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
15/09/2009	£ / R 2010/03/15	14.50	Call	Currency Future	236.0000	200.0000	(15.254)	0	0	0
15/09/2009	£ / R 2010/03/15	10.60	Call	Currency Future	2,244.0000	2,030.0000	(9.537)	0	0	0
15/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	137.0000	112.0000	(18.248)	0	0	0
15/09/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,943.0000	2,126.0000	9.418	0	0	0
15/09/2009	£ / R 2010/03/15	11.60	Call	Currency Future	1,342.0000	1,151.0000	(14.232)	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
15/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
15/09/2009	£ / R	2010/06/14			Currency Future	12.9986	12.7790	(1.689)	12.8300	12.8300	500
15/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	601.0000	693.0000	15.308	0	0	0
15/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	465.0000	401.0000	(13.763)	0	0	0
15/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	293.0000	349.0000	19.113	0	0	0
15/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
15/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,066.0000	9,283.0000	2.394	0	0	0
15/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
15/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,666.0000	1,822.0000	9.364	0	0	0
15/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,341.0000	1,178.0000	(12.155)	0	0	0
15/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	6,849.0000	7,058.0000	3.052	0	0	0
15/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,136.0000	3,321.0000	5.899	0	0	0
15/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,962.0000	1,762.0000	(10.194)	0	0	0
15/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	89.0000	101.0000	13.483	0	0	0
15/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	113.0000	133.0000	17.699	0	0	0
15/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,278.0000	1,419.0000	11.033	0	0	0
15/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	818.0000	707.0000	(13.570)	0	0	0
15/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	8,769.0000	8,985.0000	2.463	0	0	0
15/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	949.0000	822.0000	(13.383)	0	0	0
15/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	577.0000	498.0000	(13.692)	0	0	0
15/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,169.0000	1,304.0000	11.548	0	0	0
15/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,138.0000	1,930.0000	(9.729)	0	0	0
15/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	617.0000	533.0000	(13.614)	0	0	0
15/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	230.0000	196.0000	(14.783)	0	0	0
15/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	4,914.0000	5,112.0000	4.029	0	0	0
15/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
15/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	259.0000	220.0000	(15.058)	0	0	0
15/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	437.0000	377.0000	(13.730)	0	0	0
15/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,181.0000	3,367.0000	5.847	0	0	0
15/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	81.0000	64.0000	(20.988)	0	0	0
15/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	590.0000	509.0000	(13.729)	0	0	0
15/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,809.0000	2,588.0000	(7.868)	0	0	0
15/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	15.0000	12.0000	(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
15/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,732.0000	5,935.0000	3.542	0	0	0
15/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,586.0000	1,739.0000	9.647	0	0	0
15/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,605.0000	6,813.0000	3.149	0	0	0
15/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	495.0000	427.0000	(13.737)	0	0	0
15/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,878.0000	1,681.0000	(10.490)	0	0	0
15/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	113.0000	91.0000	(19.469)	0	0	0
15/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
15/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
15/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	234.0000	200.0000	(14.530)	0	0	0
15/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,191.0000	7,403.0000	2.948	0	0	0
15/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,571.0000	8,786.0000	2.508	0	0	0
15/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,181.0000	3,367.0000	5.847	0	0	0
15/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	244.0000	208.0000	(14.754)	0	0	0
15/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,289.0000	7,501.0000	2.908	0	0	0
15/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,910.0000	3,091.0000	6.220	0	0	0
15/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	485.0000	418.0000	(13.814)	0	0	0
15/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	230.0000	196.0000	(14.783)	0	0	0
15/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	3,246.0000	3,028.0000	(6.716)	0	0	0
15/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,009.0000	5,209.0000	3.993	0	0	0
15/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	6,947.0000	7,157.0000	3.023	0	0	0
15/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	4,415.0000	4,200.0000	(4.870)	0	0	0
15/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
15/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,093.0000	7,304.0000	2.975	0	0	0
15/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	45.0000	36.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,364.0000	3,552.0000	5.589	0	0	0
15/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
15/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	2,280.0000	2,060.0000	(9.649)	0	0	0
15/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	8,917.0000	9,134.0000	2.434	0	0	0
15/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,490.0000	5,692.0000	3.679	0	0	0
15/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	475.0000	409.0000	(13.895)	0	0	0
15/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	106.0000	86.0000	(18.868)	0	0	0
15/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
15/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	89.0000	71.0000	(20.225)	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
15/09/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,242.0000	1,380.0000	11.111	0	0	0
15/09/2009	£ / R 2010/06/14	12.95	Put	Currency Future	769.0000	878.0000	14.174	0	0	0
15/09/2009	£ / R 2010/06/14	11.80	Call	Currency Future	1,448.0000	1,271.0000	(12.224)	0	0	0
15/09/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,547.0000	1,698.0000	9.761	0	0	0
15/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,587.0000	3,369.0000	(6.078)	0	0	0
15/09/2009	£ / R 2010/06/14	17.95	Put	Currency Future	5,057.0000	5,257.0000	3.955	0	0	0
15/09/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,045.0000	3,229.0000	6.043	0	0	0
15/09/2009	£ / R 2010/06/14	13.90	Call	Currency Future	528.0000	456.0000	(13.636)	0	0	0
15/09/2009	£ / R 2010/06/14	8.60	Put	Currency Future	16.0000	21.0000	31.250	0	0	0
15/09/2009	£ / R 2010/06/14	19.95	Put	Currency Future	6,996.0000	7,206.0000	3.002	0	0	0
15/09/2009	£ / R 2010/06/14	16.05	Put	Currency Future	3,273.0000	3,459.0000	5.683	0	0	0
15/09/2009	£ / R 2010/06/14	11.80	Put	Currency Future	250.0000	292.0000	16.800	0	0	0
15/09/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,392.0000	3,174.0000	(6.427)	0	0	0
15/09/2009	£ / R 2010/06/14	20.60	Put	Currency Future	7,633.0000	7,847.0000	2.804	0	0	0
15/09/2009	£ / R 2010/06/14	13.45	Call	Currency Future	646.0000	558.0000	(13.622)	0	0	0
15/09/2009	£ / R 2010/06/14	10.45	Call	Currency Future	2,616.0000	2,394.0000	(8.486)	0	0	0
15/09/2009	£ / R 2010/06/14	19.95	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
15/09/2009	£ / R 2010/06/14	17.05	Call	Currency Future	154.0000	127.0000	(17.532)	0	0	0
15/09/2009	£ / R 2010/06/14	19.85	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
15/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,430.0000	1,577.0000	10.280	0	0	0
15/09/2009	£ / R 2010/06/14	17.60	Put	Currency Future	4,723.0000	4,921.0000	4.192	0	0	0
15/09/2009	£ / R 2010/06/14	21.95	Put	Currency Future	8,967.0000	9,183.0000	2.409	0	0	0
15/09/2009	£ / R 2010/06/14	17.05	Put	Currency Future	4,205.0000	4,398.0000	4.590	0	0	0
15/09/2009	£ / R 2010/06/14	17.85	Put	Currency Future	4,962.0000	5,161.0000	4.010	0	0	0
15/09/2009	£ / R 2010/06/14	22.30	Put	Currency Future	9,314.0000	9,531.0000	2.330	0	0	0
15/09/2009	£ / R 2010/06/14	17.60	Call	Currency Future	122.0000	100.0000	(18.033)	0	0	0
15/09/2009	£ / R 2010/06/14	18.05	Call	Currency Future	102.0000	82.0000	(19.608)	0	0	0
15/09/2009	£ / R 2010/06/14	19.85	Put	Currency Future	6,898.0000	7,108.0000	3.044	0	0	0
15/09/2009	£ / R 2010/06/14	17.25	Call	Currency Future	141.0000	116.0000	(17.730)	0	0	0
15/09/2009	£ / R 2010/06/14	20.05	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
15/09/2009	£ / R 2010/06/14	15.05	Put	Currency Future	2,383.0000	2,554.0000	7.176	0	0	0
15/09/2009	£ / R 2010/06/14	21.85	Put	Currency Future	8,868.0000	9,084.0000	2.436	0	0	0
15/09/2009	£ / R 2010/06/14	15.25	Put	Currency Future	2,556.0000	2,731.0000	6.847	0	0	0
15/09/2009	£ / R 2010/06/14	20.25	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
15/09/2009	£ / R 2010/06/14	10.65	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
15/09/2009	£ / R 2010/06/14	19.10	Call	Currency Future	67.0000	52.0000	(22.388)	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
15/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,098.0000	1,229.0000	11.931	0	0	0
15/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,215.0000	9,432.0000	2.355	0	0	0
15/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,600.0000	2,775.0000	6.731	0	0	0
15/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,153.0000	5,353.0000	3.881	0	0	0
15/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	110.0000	90.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	205.0000	175.0000	(14.634)	0	0	0
15/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	299.0000	254.0000	(15.050)	0	0	0
15/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,856.0000	4,639.0000	(4.469)	0	0	0
15/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,560.0000	1,375.0000	(11.859)	0	0	0
15/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,169.0000	6,373.0000	3.307	0	0	0
15/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	332.0000	283.0000	(14.759)	0	0	0
15/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,090.0000	3,274.0000	5.955	0	0	0
15/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,393.0000	4,587.0000	4.416	0	0	0
15/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,240.0000	7,452.0000	2.928	0	0	0
15/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,644.0000	2,820.0000	6.657	0	0	0
15/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	549.0000	636.0000	15.847	0	0	0
15/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	239.0000	203.0000	(15.063)	0	0	0
15/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	740.0000	846.0000	14.324	0	0	0
15/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	682.0000	782.0000	14.663	0	0	0
15/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
15/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	67.0000	65.0000	(2.985)	0	0	0
15/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	997.0000	865.0000	(13.240)	0	0	0
15/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,345.0000	5,546.0000	3.761	0	0	0
15/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	881.0000	761.0000	(13.621)	0	0	0
15/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,489.0000	3,271.0000	(6.248)	0	0	0
15/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	3,148.0000	2,930.0000	(6.925)	0	0	0
15/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	293.0000	249.0000	(15.017)	0	0	0
15/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,707.0000	1,864.0000	9.197	0	0	0
15/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	6,800.0000	7,009.0000	3.074	0	0	0
15/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,503.0000	3,692.0000	5.395	0	0	0
15/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,299.0000	4,493.0000	4.513	0	0	0
15/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,391.0000	1,537.0000	10.496	0	0	0
15/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
15/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,440.0000	4,635.0000	4.392	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
15/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	94.0000	75.0000	(20.213)	0	0	0
15/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	455.0000	393.0000	(13.626)	0	0	0
15/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	430.0000	506.0000	17.674	0	0	0
15/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
15/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	305.0000	260.0000	(14.754)	0	0	0
15/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
15/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	49.0000	38.0000	(22.449)	0	0	0
15/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	287.0000	244.0000	(14.983)	0	0	0
15/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,715.0000	1,524.0000	(11.137)	0	0	0
15/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
15/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	311.0000	265.0000	(14.791)	0	0	0
15/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,376.0000	1,209.0000	(12.137)	0	0	0
15/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	726.0000	627.0000	(13.636)	0	0	0
15/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	528.0000	456.0000	(13.636)	0	0	0
15/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	138.0000	114.0000	(17.391)	0	0	0
15/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	994.0000	1,119.0000	12.575	0	0	0
15/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	476.0000	556.0000	16.807	0	0	0
15/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,747.0000	1,906.0000	9.101	0	0	0
15/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	211.0000	246.0000	16.588	0	0	0
15/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,598.0000	1,411.0000	(11.702)	0	0	0
15/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
15/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,520.0000	2,297.0000	(8.849)	0	0	0
15/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	926.0000	801.0000	(13.499)	0	0	0
15/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
15/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,857.0000	2,637.0000	(7.700)	0	0	0
15/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	693.0000	598.0000	(13.709)	0	0	0
15/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,688.0000	2,865.0000	6.585	0	0	0
15/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,788.0000	1,948.0000	8.949	0	0	0
15/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,424.0000	2,200.0000	(9.241)	0	0	0
15/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	56.0000	56.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	564.0000	487.0000	(13.652)	0	0	0
15/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,508.0000	6,715.0000	3.181	0	0	0
15/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	188.0000	219.0000	16.489	0	0	0
15/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,522.0000	1,339.0000	(12.024)	0	0	0
15/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,620.0000	8,836.0000	2.506	0	0	0
15/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	838.0000	725.0000	(13.484)	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
15/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	577.0000	498.0000	(13.692)	0	0	0
15/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	8,818.0000	9,034.0000	2.450	0	0	0
15/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	92.0000	74.0000	(19.565)	0	0	0
15/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,064.0000	4,257.0000	4.749	0	0	0
15/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	6,703.0000	6,911.0000	3.103	0	0	0
15/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,954.0000	2,735.0000	(7.414)	0	0	0
15/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,316.0000	1,458.0000	10.790	0	0	0
15/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,636.0000	1,448.0000	(11.491)	0	0	0
15/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	223.0000	260.0000	16.592	0	0	0
15/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	254.0000	216.0000	(14.961)	0	0	0
15/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	278.0000	330.0000	18.705	0	0	0
15/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
15/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,394.0000	5,595.0000	3.726	0	0	0
15/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	677.0000	584.0000	(13.737)	0	0	0
15/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
15/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	162.0000	136.0000	(16.049)	0	0	0
15/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	199.0000	232.0000	16.583	0	0	0
15/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,513.0000	2,686.0000	6.884	0	0	0
15/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	655.0000	751.0000	14.656	0	0	0
15/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	927.0000	1,048.0000	13.053	0	0	0
15/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	1,129.0000	985.0000	(12.755)	0	0	0
15/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	632.0000	545.0000	(13.766)	0	0	0
15/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	217.0000	185.0000	(14.747)	0	0	0
15/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,507.0000	1,657.0000	9.954	0	0	0
15/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	221.0000	188.0000	(14.932)	0	0	0
15/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,587.0000	5,789.0000	3.616	0	0	0
15/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,456.0000	3,646.0000	5.498	0	0	0
15/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
15/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	201.0000	171.0000	(14.925)	0	0	0
15/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	408.0000	482.0000	18.137	0	0	0
15/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	1,074.0000	935.0000	(12.942)	0	0	0
15/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,318.0000	3,506.0000	5.666	0	0	0
15/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	506.0000	436.0000	(13.834)	0	0	0
15/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	166.0000	195.0000	17.470	0	0	0
15/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	53.0000	53.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	236.0000	274.0000	16.102	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
15/09/2009	£ / R 2010/06/14	11.20	Put	Currency Future	121.0000	142.0000	17.355	0	0	0
15/09/2009	£ / R 2010/06/14	12.85	Call	Currency Future	859.0000	743.0000	(13.504)	0	0	0
15/09/2009	£ / R 2010/06/14	10.90	Call	Currency Future	2,185.0000	1,973.0000	(9.703)	0	0	0
15/09/2009	£ / R 2010/06/14	18.15	Put	Currency Future	5,249.0000	5,450.0000	3.829	0	0	0
15/09/2009	£ / R 2010/06/14	21.45	Put	Currency Future	8,472.0000	8,687.0000	2.538	0	0	0
15/09/2009	£ / R 2010/06/14	13.05	Put	Currency Future	830.0000	945.0000	13.855	0	0	0
15/09/2009	£ / R 2010/06/14	10.70	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
15/09/2009	£ / R 2010/06/14	17.00	Call	Currency Future	157.0000	130.0000	(17.197)	0	0	0
15/09/2009	£ / R 2010/06/14	11.20	Call	Currency Future	1,919.0000	1,721.0000	(10.318)	0	0	0
15/09/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,278.0000	1,419.0000	11.033	0	0	0
15/09/2009	£ / R 2010/06/14	12.35	Put	Currency Future	453.0000	531.0000	17.219	0	0	0
15/09/2009	£ / R 2010/06/14	7.90	Call	Currency Future	5,103.0000	4,885.0000	(4.272)	0	0	0
15/09/2009	£ / R 2010/06/14	22.15	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
15/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,133.0000	1,266.0000	11.739	0	0	0
15/09/2009	£ / R 2010/06/14	14.30	Call	Currency Future	446.0000	385.0000	(13.677)	0	0	0
15/09/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,626.0000	1,780.0000	9.471	0	0	0
15/09/2009	£ / R 2010/06/14	19.45	Call	Currency Future	57.0000	44.0000	(22.807)	0	0	0
15/09/2009	£ / R 2010/06/14	14.40	Call	Currency Future	428.0000	370.0000	(13.551)	0	0	8,032
15/09/2009	£ / R 2010/06/14	18.50	Call	Currency Future	85.0000	68.0000	(20.000)	0	0	0
15/09/2009	£ / R 2010/06/14	15.70	Put	Currency Future	2,955.0000	3,137.0000	6.159	0	0	0
15/09/2009	£ / R 2010/06/14	17.00	Put	Currency Future	4,158.0000	4,351.0000	4.642	0	0	0
15/09/2009	£ / R 2010/06/14	12.20	Put	Currency Future	387.0000	458.0000	18.346	0	0	0
15/09/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,430.0000	1,577.0000	10.280	0	0	0
15/09/2009	£ / R 2010/06/14	18.35	Call	Currency Future	90.0000	72.0000	(20.000)	0	0	0
15/09/2009	£ / R 2010/06/14	13.15	Call	Currency Future	743.0000	642.0000	(13.594)	0	0	0
15/09/2009	£ / R 2010/06/14	10.90	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
15/09/2009	£ / R 2010/06/14	18.15	Call	Currency Future	98.0000	79.0000	(19.388)	0	0	0
15/09/2009	£ / R 2010/06/14	12.15	Call	Currency Future	1,215.0000	1,064.0000	(12.428)	0	0	0
15/09/2009	£ / R 2010/06/14	21.45	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
15/09/2009	£ / R 2010/06/14	10.00	Call	Currency Future	3,051.0000	2,832.0000	(7.178)	0	0	0
15/09/2009	£ / R 2010/06/14	19.30	Call	Currency Future	61.0000	47.0000	(22.951)	0	0	0
15/09/2009	£ / R 2010/06/14	18.00	Call	Currency Future	104.0000	84.0000	(19.231)	0	0	0
15/09/2009	£ / R 2010/06/14	12.20	Call	Currency Future	1,186.0000	1,037.0000	(12.563)	0	0	0
15/09/2009	£ / R 2010/06/14	12.85	Put	Currency Future	711.0000	814.0000	14.487	0	0	0
15/09/2009	£ / R 2010/06/14	20.35	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
15/09/2009	£ / R 2010/06/14	7.90	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
15/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
15/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	366.0000	435.0000	18.852	0	0	0
15/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	308.0000	370.0000	20.130	0	0	0
15/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,362.0000	6,568.0000	3.238	0	0	0
15/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	117.0000	96.0000	(17.949)	0	0	0
15/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	903.0000	780.0000	(13.621)	0	0	0
15/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	517.0000	446.0000	(13.733)	0	0	0
15/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	1,101.0000	960.0000	(12.807)	0	0	0
15/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,629.0000	4,825.0000	4.234	0	0	0
15/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
15/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	540.0000	466.0000	(13.704)	0	0	0
15/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	120.0000	98.0000	(18.333)	0	0	0
15/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	325.0000	277.0000	(14.769)	0	0	0
15/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	779.0000	674.0000	(13.479)	0	0	0
15/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
15/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
15/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
15/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,105.0000	5,305.0000	3.918	0	0	0
15/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	54.0000	54.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,442.0000	5,643.0000	3.693	0	0	0
15/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,364.0000	9,581.0000	2.317	0	0	0
15/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,636.0000	3,418.0000	(5.996)	0	0	0
15/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,205.0000	1,342.0000	11.369	0	0	0
15/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	3,829.0000	4,022.0000	5.040	0	0	0
15/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
15/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,063.0000	1,192.0000	12.135	0	0	0
15/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	2,090.0000	1,887.0000	(9.713)	0	0	0
15/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,324.0000	8,539.0000	2.583	0	0	0
15/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,227.0000	3,413.0000	5.764	0	0	0
15/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	2,047.0000	1,845.0000	(9.868)	0	0	0
15/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,487.0000	4,682.0000	4.346	0	0	0
15/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	147.0000	122.0000	(17.007)	0	0	0
15/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,165.0000	9,382.0000	2.368	0	0	0
15/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	4,771.0000	4,969.0000	4.150	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
15/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	62.0000	48.0000	(22.581)	0	0	0
15/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	926.0000	801.0000	(13.499)	0	0	0
15/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,307.0000	1,149.0000	(12.089)	0	0	0
15/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
15/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	225.0000	192.0000	(14.667)	0	0	0
15/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,338.0000	7,551.0000	2.903	0	0	0
15/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	98.0000	116.0000	18.367	0	0	0
15/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,549.0000	3,739.0000	5.354	0	0	0
15/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,388.0000	7,600.0000	2.870	0	0	0
15/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,670.0000	8,886.0000	2.491	0	0	0
15/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,712.0000	2,491.0000	(8.149)	0	0	0
15/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	177.0000	151.0000	(14.689)	0	0	0
15/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	105.0000	124.0000	18.095	0	0	0
15/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	798.0000	690.0000	(13.534)	0	0	0
15/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,314.0000	6,519.0000	3.247	0	0	0
15/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	223.0000	260.0000	16.592	0	0	0
15/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,048.0000	911.0000	(13.073)	0	0	8,032
15/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,376.0000	2,152.0000	(9.428)	0	0	0
15/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	8,719.0000	8,935.0000	2.477	0	0	0
15/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
15/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	3,003.0000	2,783.0000	(7.326)	0	0	0
15/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	198.0000	168.0000	(15.152)	0	0	0
15/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	894.0000	1,013.0000	13.311	0	0	0
15/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	395.0000	341.0000	(13.671)	0	0	0
15/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,685.0000	3,467.0000	(5.916)	0	0	0
15/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	799.0000	911.0000	14.018	0	0	0
15/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
15/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,522.0000	1,339.0000	(12.024)	0	0	0
15/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	661.0000	571.0000	(13.616)	0	0	12,446
15/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	627.0000	722.0000	15.152	0	0	0
15/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
15/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,341.0000	2,510.0000	7.219	0	0	0
15/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	138.0000	162.0000	17.391	0	0	0
15/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	135.0000	111.0000	(17.778)	0	0	0
15/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,017.0000	9,233.0000	2.395	0	0	0
15/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,996.0000	2,162.0000	8.317	0	0	0

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15/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
15/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,930.0000	3,711.0000	(5.573)	0	0	0
15/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,245.0000	1,092.0000	(12.289)	0	0	0
15/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,274.0000	8,489.0000	2.599	0	0	0
15/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
15/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	761.0000	658.0000	(13.535)	0	0	0
15/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	6,751.0000	6,960.0000	3.096	0	0	0
15/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,353.0000	1,497.0000	10.643	0	0	0
15/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,116.0000	9,332.0000	2.369	0	0	0
15/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	604.0000	521.0000	(13.742)	0	0	0
15/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
15/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	346.0000	413.0000	19.364	0	0	0
15/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,783.0000	3,564.0000	(5.789)	0	0	0
15/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,376.0000	2,152.0000	(9.428)	0	0	0
15/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	4,819.0000	5,017.0000	4.109	0	0	0
15/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	80.0000	75.0000	(6.250)	0	0	0
15/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	552.0000	476.0000	(13.768)	0	0	0
15/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,688.0000	3,880.0000	5.206	0	0	0
15/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	150.0000	124.0000	(17.333)	0	0	0
15/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	2,004.0000	1,803.0000	(10.030)	0	0	0
15/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	59.0000	46.0000	(22.034)	0	0	0
15/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,343.0000	3,125.0000	(6.521)	0	0	0
15/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	4,028.0000	3,809.0000	(5.437)	0	0	0
15/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	862.0000	979.0000	13.573	0	0	0
15/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,328.0000	2,104.0000	(9.622)	0	0	0
15/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	129.0000	152.0000	17.829	0	0	0
15/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	213.0000	181.0000	(15.023)	0	0	0
15/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,796.0000	1,601.0000	(10.857)	0	0	0
15/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,252.0000	4,445.0000	4.539	0	0	0
15/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
15/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	30.0000	30.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	500.0000	582.0000	16.400	0	0	0
15/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,485.0000	1,303.0000	(12.256)	0	0	0
15/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,468.0000	1,617.0000	10.150	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
15/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,275.0000	1,120.0000	(12.157)	0	0	0
15/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,676.0000	4,873.0000	4.213	0	0	0
15/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
15/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	127.0000	104.0000	(18.110)	0	0	12,446
15/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	3,294.0000	3,077.0000	(6.588)	0	0	0
15/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,028.0000	1,155.0000	12.354	0	0	0
15/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	125.0000	102.0000	(18.400)	0	0	0
15/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,426.0000	2,598.0000	7.090	0	0	0
15/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	311.0000	265.0000	(14.791)	0	0	0
15/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,072.0000	6,275.0000	3.343	0	0	0
15/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,922.0000	4,117.0000	4.972	0	0	0
15/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	264.0000	225.0000	(14.773)	0	0	0
15/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	627.0000	722.0000	15.152	0	0	0
15/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	71.0000	54.0000	(23.944)	0	0	0
15/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	960.0000	1,083.0000	12.813	0	0	0
15/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	339.0000	289.0000	(14.749)	0	0	0
15/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	115.0000	93.0000	(19.130)	0	0	0
15/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	180.0000	154.0000	(14.444)	0	0	0
15/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	3,197.0000	2,979.0000	(6.819)	0	0	0
15/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	709.0000	612.0000	(13.681)	0	0	0
15/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
15/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	4,866.0000	5,064.0000	4.069	0	0	0
15/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	57.0000	57.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,120.0000	6,324.0000	3.333	0	0	0
15/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	48.0000	50.0000	4.167	0	0	0
15/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	0.0000	61.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,829.0000	1,991.0000	8.857	0	0	0
15/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	171.0000	146.0000	(14.620)	0	0	0
15/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	69.0000	53.0000	(23.188)	0	0	0
15/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	263.0000	311.0000	18.251	0	0	0
15/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,000.0000	3,183.0000	6.100	0	0	0
15/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	31.0000	31.0000	-	0	0	0
15/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,865.0000	3,046.0000	6.318	0	0	0
15/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,412.0000	1,240.0000	(12.181)	0	0	0
15/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	62.0000	61.0000	(1.613)	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
15/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	0.0000	4,055.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
15/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	249.0000	212.0000	(14.859)	0	0	0
15/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
15/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,684.0000	5,886.0000	3.554	0	0	0
15/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,411.0000	6,617.0000	3.213	0	0	0
15/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	84.0000	87.0000	3.571	0	0	0
15/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,836.0000	1,641.0000	(10.621)	0	0	0
15/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
15/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,734.0000	3,515.0000	(5.865)	0	0	0
15/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,124.0000	2,293.0000	7.957	0	0	0
15/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,077.0000	8,291.0000	2.649	0	0	0
15/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	82.0000	65.0000	(20.732)	0	0	0
15/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
15/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,028.0000	8,242.0000	2.666	0	0	0
15/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,534.0000	4,730.0000	4.323	0	0	0
15/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	3,782.0000	3,975.0000	5.103	0	0	0
15/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,373.0000	8,588.0000	2.568	0	0	0
15/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	2,233.0000	2,016.0000	(9.718)	0	0	0
15/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	0.0000	6,032.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	327.0000	391.0000	19.572	0	0	0
15/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	147.0000	172.0000	17.007	0	0	0
15/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	517.0000	446.0000	(13.733)	0	0	0
15/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	0.0000	24.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,654.0000	6,862.0000	3.126	0	0	0
15/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,821.0000	3,000.0000	6.345	0	0	0
15/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	373.0000	322.0000	(13.673)	0	0	0
15/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,979.0000	3,760.0000	(5.504)	0	0	0
15/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,468.0000	1,617.0000	10.150	0	0	0
15/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,761.0000	2,540.0000	(8.004)	0	0	0
15/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	1,157.0000	1,011.0000	(12.619)	0	0	0
15/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	0.0000	7,995.0000	100.000	0	0	0
15/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,881.0000	3,662.0000	(5.643)	0	0	0
15/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	133.0000	109.0000	(18.045)	0	0	0
15/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,906.0000	2,686.0000	(7.571)	0	0	0
15/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	187.0000	159.0000	(14.973)	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
15/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	194.0000	165.0000	(14.948)	0	0	0
15/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,676.0000	1,486.0000	(11.337)	0	0	0
15/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,912.0000	2,076.0000	8.577	0	0	0
15/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	411.0000	355.0000	(13.625)	0	0	0
15/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,126.0000	8,341.0000	2.646	0	0	0
15/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	43.0000	34.0000	(20.930)	0	0	0
15/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	524.0000	609.0000	16.221	0	0	0
15/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
15/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,595.0000	3,786.0000	5.313	0	0	0
15/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,044.0000	7,255.0000	2.995	0	0	0
15/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	269.0000	229.0000	(14.870)	0	0	0
15/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
15/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	318.0000	271.0000	(14.780)	0	0	0
15/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	177.0000	207.0000	16.949	0	0	0
15/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,297.0000	5,498.0000	3.795	0	0	0
15/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,142.0000	7,354.0000	2.968	0	0	0
15/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
15/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	96.0000	77.0000	(19.792)	0	0	0
15/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,441.0000	3,223.0000	(6.335)	0	0	0
15/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	66.0000	51.0000	(22.727)	0	0	0
15/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,346.0000	4,540.0000	4.464	0	0	0
15/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
15/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,201.0000	5,401.0000	3.845	0	0	0
15/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,472.0000	2,249.0000	(9.021)	0	0	0
15/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	209.0000	178.0000	(14.833)	0	0	0
15/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	100.0000	80.0000	(20.000)	0	0	0
15/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	973.0000	843.0000	(13.361)	0	0	0
15/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	144.0000	119.0000	(17.361)	0	0	0
15/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,265.0000	9,481.0000	2.331	0	0	0
15/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
15/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	52.0000	41.0000	(21.154)	0	0	0
15/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,410.0000	3,599.0000	5.543	0	0	0
15/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	574.0000	664.0000	15.679	0	0	0
15/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,217.0000	6,422.0000	3.297	0	0	0
15/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	84.0000	67.0000	(20.238)	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
15/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
15/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	3,735.0000	3,928.0000	5.167	0	0	0
15/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,176.0000	8,390.0000	2.617	0	0	0
15/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	184.0000	157.0000	(14.674)	0	0	0
15/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,470.0000	2,642.0000	6.964	0	0	0
15/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,635.0000	5,838.0000	3.602	0	0	0
15/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,022.0000	888.0000	(13.112)	0	0	0
15/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
15/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,568.0000	2,345.0000	(8.684)	0	0	0
15/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,664.0000	2,442.0000	(8.333)	0	0	0
15/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	275.0000	234.0000	(14.909)	0	0	0
15/09/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,538.0000	3,320.0000	(6.162)	0	0	0
15/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	66.0000	63.0000	(4.545)	0	0	0
15/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	156.0000	183.0000	17.308	0	0	0
15/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,341.0000	1,178.0000	(12.155)	0	0	0
15/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,755.0000	1,562.0000	(10.997)	0	0	0
15/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	2,776.0000	2,955.0000	6.448	0	0	0
15/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	89.0000	101.0000	13.483	0	0	0
15/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	818.0000	707.0000	(13.570)	0	0	0
15/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,513.0000	2,686.0000	6.884	0	0	0
15/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	281.0000	239.0000	(14.947)	0	0	0
15/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,732.0000	2,910.0000	6.515	0	0	0
15/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	769.0000	878.0000	14.174	0	0	0
15/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	190.0000	162.0000	(14.737)	0	0	0
15/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	2,138.0000	1,930.0000	(9.729)	0	0	0
15/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	3,100.0000	2,881.0000	(7.065)	0	0	0
15/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
15/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
15/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,642.0000	3,833.0000	5.244	0	0	0
15/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	293.0000	349.0000	19.113	0	0	0
15/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
15/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,538.0000	5,740.0000	3.648	0	0	0
15/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	87.0000	69.0000	(20.690)	0	0	0
15/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	130.0000	107.0000	(17.692)	0	0	0
15/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,459.0000	6,666.0000	3.205	0	0	0
15/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,581.0000	4,778.0000	4.300	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
15/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,422.0000	8,638.0000	2.565	0	0	0
15/09/2009	€ / R	2009/12/14			Currency Future	11.0853	10.9849	(0.906)	11.1100	10.9600	31,179
15/09/2009	€ / R	2009/12/14	15.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R	2009/12/14	13.55	Put	Currency Future	2,495.0000	2,590.0000	3.808	0	0	0
15/09/2009	€ / R	2009/12/14	11.10	Put	Currency Future	375.0000	428.0000	14.133	0	0	0
15/09/2009	€ / R	2009/12/14	8.75	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,767.0000	6,867.0000	1.478	0	0	0
15/09/2009	€ / R	2009/12/14	19.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
15/09/2009	€ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	12.05	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0
15/09/2009	€ / R	2009/12/14	8.80	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/09/2009	€ / R	2009/12/14	15.00	Put	Currency Future	3,925.0000	4,024.0000	2.522	0	0	0
15/09/2009	€ / R	2009/12/14	14.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	€ / R	2009/12/14	7.45	Call	Currency Future	3,637.0000	3,537.0000	(2.750)	0	0	0
15/09/2009	€ / R	2009/12/14	11.25	Put	Currency Future	469.0000	527.0000	12.367	0	0	0
15/09/2009	€ / R	2009/12/14	9.75	Call	Currency Future	1,367.0000	1,268.0000	(7.242)	0	0	0
15/09/2009	€ / R	2009/12/14	19.00	Put	Currency Future	0.0000	8,016.0000	100.000	0	0	0
15/09/2009	€ / R	2009/12/14	19.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	€ / R	2009/12/14	12.05	Put	Currency Future	1,090.0000	1,171.0000	7.431	0	0	0
15/09/2009	€ / R	2009/12/14	14.80	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,189.0000	3,088.0000	(3.167)	0	0	0
15/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
15/09/2009	€ / R	2009/12/14	8.45	Call	Currency Future	2,642.0000	2,542.0000	(3.785)	0	0	0
15/09/2009	€ / R	2009/12/14	15.30	Put	Currency Future	4,223.0000	4,322.0000	2.344	0	0	0
15/09/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,346.0000	2,246.0000	(4.263)	0	0	0
15/09/2009	€ / R	2009/12/14	17.00	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
15/09/2009	€ / R	2009/12/14	19.75	Put	Currency Future	8,665.0000	8,766.0000	1.166	0	0	0
15/09/2009	€ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	19.10	Put	Currency Future	8,016.0000	8,116.0000	1.248	0	0	0
15/09/2009	€ / R	2009/12/14	10.80	Put	Currency Future	232.0000	267.0000	15.086	0	0	0
15/09/2009	€ / R	2009/12/14	10.35	Call	Currency Future	830.0000	744.0000	(10.361)	0	0	0
15/09/2009	€ / R	2009/12/14	11.00	Put	Currency Future	321.0000	366.0000	14.019	0	0	0
15/09/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,592.0000	2,688.0000	3.704	0	0	0
15/09/2009	€ / R	2009/12/14	7.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	14.30	Call	Currency Future	17.0000	14.0000	(17.647)	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
15/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	304.0000	262.0000	(13.816)	0	0	0
15/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	0.0000	6,018.0000	100.000	0	0	0
15/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,667.0000	6,767.0000	1.500	0	0	0
15/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	517.0000	452.0000	(12.573)	0	0	0
15/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,127.0000	1,029.0000	(8.696)	0	0	0
15/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
15/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,231.0000	3,329.0000	3.033	0	0	0
15/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,765.0000	8,866.0000	1.152	0	0	0
15/09/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,966.0000	8,066.0000	1.255	0	0	0
15/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	288.0000	247.0000	(14.236)	0	0	0
15/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,018.0000	6,118.0000	1.662	0	0	0
15/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,319.0000	1,220.0000	(7.506)	0	0	0
15/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,757.0000	1,657.0000	(5.692)	0	0	0
15/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
15/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,301.0000	2,395.0000	4.085	0	0	0
15/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,815.0000	8,916.0000	1.146	0	0	0
15/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,515.0000	8,616.0000	1.186	0	0	0
15/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,089.0000	2,989.0000	(3.237)	0	0	0
15/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,987.0000	3,886.0000	(2.533)	0	0	0
15/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,388.0000	3,287.0000	(2.981)	0	0	0
15/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,741.0000	2,641.0000	(3.648)	0	0	0
15/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,301.0000	2,395.0000	4.085	0	0	0
15/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	361.0000	312.0000	(13.573)	0	0	0
15/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	920.0000	997.0000	8.370	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
15/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,517.0000	6,617.0000	1.534	0	0	0
15/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,288.0000	3,188.0000	(3.041)	0	0	0
15/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,100.0000	2,001.0000	(4.714)	0	0	0
15/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
15/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	381.0000	331.0000	(13.123)	0	0	0
15/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,587.0000	3,487.0000	(2.788)	0	0	0
15/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	0.0000	3,986.0000	100.000	0	0	0
15/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	156.0000	132.0000	(15.385)	0	0	0
15/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
15/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,266.0000	8,366.0000	1.210	0	0	0
15/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,253.0000	2,346.0000	4.128	0	0	0
15/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
15/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	346.0000	396.0000	14.451	0	0	0
15/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,338.0000	3,238.0000	(2.996)	0	0	0
15/09/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,036.0000	3,936.0000	(2.478)	0	0	0
15/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	502.0000	562.0000	11.952	0	0	0
15/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,297.0000	2,197.0000	(4.354)	0	0	0
15/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,365.0000	8,466.0000	1.207	0	0	0
15/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
15/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
15/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,817.0000	6,917.0000	1.467	0	0	0
15/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	406.0000	351.0000	(13.547)	0	0	0
15/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,641.0000	2,737.0000	3.635	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
15/09/2009	€ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,671.0000	4,770.0000	2.119	0	0	0
15/09/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,940.0000	2,840.0000	(3.401)	0	0	0
15/09/2009	€ / R	2009/12/14	11.55	Call	Currency Future	217.0000	185.0000	(14.747)	0	0	0
15/09/2009	€ / R	2009/12/14	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	€ / R	2009/12/14	9.70	Call	Currency Future	1,415.0000	1,316.0000	(6.996)	0	0	0
15/09/2009	€ / R	2009/12/14	17.35	Put	Currency Future	6,267.0000	6,367.0000	1.596	0	0	0
15/09/2009	€ / R	2009/12/14	8.90	Call	Currency Future	2,198.0000	2,099.0000	(4.504)	0	0	0
15/09/2009	€ / R	2009/12/14	13.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
15/09/2009	€ / R	2009/12/14	17.45	Put	Currency Future	6,367.0000	6,467.0000	1.571	0	0	0
15/09/2009	€ / R	2009/12/14	10.25	Put	Currency Future	75.0000	86.0000	14.667	0	0	0
15/09/2009	€ / R	2009/12/14	9.15	Call	Currency Future	1,953.0000	1,853.0000	(5.120)	0	0	0
15/09/2009	€ / R	2009/12/14	11.55	Put	Currency Future	682.0000	750.0000	9.971	0	0	0
15/09/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,726.0000	3,825.0000	2.657	0	0	0
15/09/2009	€ / R	2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	10.90	Call	Currency Future	459.0000	399.0000	(13.072)	0	0	0
15/09/2009	€ / R	2009/12/14	13.60	Put	Currency Future	2,544.0000	2,639.0000	3.734	0	0	0
15/09/2009	€ / R	2009/12/14	15.45	Put	Currency Future	4,372.0000	4,472.0000	2.287	0	0	0
15/09/2009	€ / R	2009/12/14	11.70	Call	Currency Future	184.0000	156.0000	(15.217)	0	0	0
15/09/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	7.25	Call	Currency Future	3,837.0000	3,736.0000	(2.632)	0	0	0
15/09/2009	€ / R	2009/12/14	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	12.00	Put	Currency Future	1,047.0000	1,127.0000	7.641	0	0	0
15/09/2009	€ / R	2009/12/14	15.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R	2009/12/14	15.35	Put	Currency Future	4,273.0000	4,372.0000	2.317	0	0	0
15/09/2009	€ / R	2009/12/14	9.90	Call	Currency Future	1,223.0000	1,124.0000	(8.095)	0	0	0
15/09/2009	€ / R	2009/12/14	13.55	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
15/09/2009	€ / R	2009/12/14	8.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	12.00	Call	Currency Future	133.0000	111.0000	(16.541)	0	0	0
15/09/2009	€ / R	2009/12/14	9.65	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/09/2009	€ / R	2009/12/14	10.35	Put	Currency Future	94.0000	109.0000	15.957	0	0	0
15/09/2009	€ / R	2009/12/14	15.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,788.0000	2,885.0000	3.479	0	0	0
15/09/2009	€ / R	2009/12/14	9.45	Call	Currency Future	1,659.0000	1,559.0000	(6.028)	0	0	0
15/09/2009	€ / R	2009/12/14	11.70	Put	Currency Future	798.0000	871.0000	9.148	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
15/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,841.0000	2,740.0000	(3.555)	0	0	0
15/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,937.0000	3,836.0000	(2.565)	0	0	0
15/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,571.0000	4,671.0000	2.188	0	0	0
15/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,826.0000	3,925.0000	2.588	0	0	0
15/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
15/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,904.0000	1,804.0000	(5.252)	0	0	0
15/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,066.0000	8,166.0000	1.240	0	0	0
15/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,464.0000	1,365.0000	(6.762)	0	0	0
15/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,820.0000	4,920.0000	2.075	0	0	0
15/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,204.0000	2,298.0000	4.265	0	0	0
15/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	839.0000	912.0000	8.701	0	0	0
15/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,132.0000	3,230.0000	3.129	0	0	0
15/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	910.0000	821.0000	(9.780)	0	0	0
15/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	18.0000	18.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,920.0000	5,020.0000	2.033	0	0	0
15/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	869.0000	782.0000	(10.012)	0	0	0
15/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	58.0000	67.0000	15.517	0	0	0
15/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,438.0000	3,337.0000	(2.938)	0	0	0
15/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,776.0000	3,875.0000	2.622	0	0	0
15/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	644.0000	711.0000	10.404	0	0	0
15/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,890.0000	2,790.0000	(3.460)	0	0	0
15/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,067.0000	6,167.0000	1.648	0	0	0
15/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,975.0000	4,074.0000	2.491	0	0	0
15/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,398.0000	2,492.0000	3.920	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
15/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,806.0000	1,706.0000	(5.537)	0	0	0
15/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,887.0000	3,786.0000	(2.598)	0	0	0
15/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,166.0000	8,266.0000	1.225	0	0	0
15/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	993.0000	902.0000	(9.164)	0	0	0
15/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,621.0000	4,721.0000	2.164	0	0	0
15/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,990.0000	2,889.0000	(3.378)	0	0	0
15/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,167.0000	6,267.0000	1.622	0	0	0
15/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,970.0000	5,069.0000	1.992	0	0	0
15/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,495.0000	2,590.0000	3.808	0	0	0
15/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,422.0000	4,521.0000	2.239	0	0	0
15/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	8.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,173.0000	4,272.0000	2.372	0	0	0
15/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,627.0000	3,726.0000	2.730	0	0	0
15/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
15/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
15/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
15/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	205.0000	175.0000	(14.634)	0	0	0
15/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	66.0000	76.0000	15.152	0	0	0
15/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,222.0000	1,305.0000	6.792	0	0	0
15/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,074.0000	4,173.0000	2.430	0	0	0
15/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,051.0000	1,951.0000	(4.876)	0	0	0
15/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	274.0000	314.0000	14.599	0	0	0
15/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,446.0000	2,541.0000	3.884	0	0	0
15/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,034.0000	3,131.0000	3.197	0	0	0
15/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	7.0000	6.0000	(14.286)	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
15/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,117.0000	6,217.0000	1.635	0	0	0
15/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,024.0000	4,123.0000	2.460	0	0	0
15/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,561.0000	1,462.0000	(6.342)	0	0	0
15/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,721.0000	4,820.0000	2.097	0	0	0
15/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,080.0000	986.0000	(8.704)	0	0	0
15/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,020.0000	5,119.0000	1.972	0	0	0
15/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	174.0000	147.0000	(15.517)	0	0	0
15/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,016.0000	7,117.0000	1.440	0	0	0
15/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
15/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,039.0000	2,939.0000	(3.291)	0	0	0
15/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,349.0000	2,444.0000	4.044	0	0	0
15/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	57.0000	47.0000	(17.544)	0	0	0
15/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
15/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,036.0000	943.0000	(8.977)	0	0	0
15/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
15/09/2009	€ / R 2009/12/14	15.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	951.0000	861.0000	(9.464)	0	0	0
15/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	0
15/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,217.0000	6,317.0000	1.608	0	0	0
15/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,472.0000	4,571.0000	2.214	0	0	0
15/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	579.0000	509.0000	(12.090)	0	0	0
15/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,837.0000	2,934.0000	3.419	0	0	0
15/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	14.0000	12.0000	(14.286)	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
15/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
15/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	230.0000	196.0000	(14.783)	0	0	0
15/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
15/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,216.0000	8,316.0000	1.217	0	0	0
15/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,395.0000	2,295.0000	(4.175)	0	0	0
15/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
15/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,985.0000	3,082.0000	3.250	0	0	0
15/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,610.0000	1,510.0000	(6.211)	0	0	0
15/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,633.0000	1,722.0000	5.450	0	0	0
15/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,488.0000	3,387.0000	(2.896)	0	0	0
15/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,116.0000	8,216.0000	1.232	0	0	0
15/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	646.0000	570.0000	(11.765)	0	0	0
15/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,466.0000	7,566.0000	1.339	0	0	0
15/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,770.0000	4,870.0000	2.096	0	0	0
15/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,565.0000	8,666.0000	1.179	0	0	0
15/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
15/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,429.0000	3,527.0000	2.858	0	0	0
15/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,357.0000	1,442.0000	6.264	0	0	0
15/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	160.0000	186.0000	16.250	0	0	0
15/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,166.0000	7,266.0000	1.395	0	0	0
15/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
15/09/2009	€ / R 2009/12/14	7.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
15/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
15/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	25.0000	25.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,578.0000	3,676.0000	2.739	0	0	0
15/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,494.0000	1,581.0000	5.823	0	0	0
15/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,002.0000	1,902.0000	(4.995)	0	0	0
15/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,855.0000	1,755.0000	(5.391)	0	0	0
15/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,445.0000	2,344.0000	(4.131)	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
15/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,238.0000	3,138.0000	(3.088)	0	0	0
15/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,060.0000	2,153.0000	4.515	0	0	0
15/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,965.0000	2,056.0000	4.631	0	0	0
15/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	131.0000	152.0000	16.031	0	0	0
15/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	97.0000	81.0000	(16.495)	0	0	0
15/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,494.0000	2,394.0000	(4.010)	0	0	0
15/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	79.0000	66.0000	(16.456)	0	0	80
15/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	548.0000	480.0000	(12.409)	0	0	0
15/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
15/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	716.0000	637.0000	(11.034)	0	0	0
15/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	92.0000	77.0000	(16.304)	0	0	0
15/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
15/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	720.0000	790.0000	9.722	0	0	0
15/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,518.0000	5,618.0000	1.812	0	0	0
15/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,668.0000	5,768.0000	1.764	0	0	0
15/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,247.0000	2,148.0000	(4.406)	0	0	0
15/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,822.0000	1,912.0000	4.940	0	0	0
15/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,156.0000	2,249.0000	4.314	0	0	0
15/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,513.0000	1,413.0000	(6.609)	0	0	0
15/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
15/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,544.0000	2,639.0000	3.734	0	0	0
15/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,587.0000	1,675.0000	5.545	0	0	0
15/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
15/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,267.0000	1,350.0000	6.551	0	0	0
15/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,312.0000	1,396.0000	6.402	0	0	0
15/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
15/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
15/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,567.0000	6,667.0000	1.523	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
15/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
15/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
15/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,787.0000	3,686.0000	(2.667)	0	0	0
15/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	72.0000	60.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	165.0000	139.0000	(15.758)	0	0	0
15/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	212.0000	245.0000	15.566	0	0	0
15/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	102.0000	85.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,402.0000	1,488.0000	6.134	0	0	0
15/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,737.0000	3,637.0000	(2.676)	0	0	0
15/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	879.0000	954.0000	8.532	0	0	0
15/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
15/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	252.0000	290.0000	15.079	0	0	0
15/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,917.0000	2,008.0000	4.747	0	0	0
15/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,178.0000	1,260.0000	6.961	0	0	0
15/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	297.0000	340.0000	14.478	0	0	0
15/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,124.0000	4,223.0000	2.401	0	0	0
15/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,968.0000	6,068.0000	1.676	0	0	0
15/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	488.0000	425.0000	(12.910)	0	0	0
15/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
15/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,869.0000	1,960.0000	4.869	0	0	0
15/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	113.0000	95.0000	(15.929)	0	0	0
15/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,271.0000	1,172.0000	(7.789)	0	0	0
15/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,869.0000	1,960.0000	4.869	0	0	0
15/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	1,005.0000	1,083.0000	7.761	0	0	0
15/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,791.0000	2,691.0000	(3.583)	0	0	0
15/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,677.0000	3,775.0000	2.665	0	0	0
15/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,521.0000	4,621.0000	2.212	0	0	0
15/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	572.0000	635.0000	11.014	0	0	0
15/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
15/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	140.0000	118.0000	(15.714)	0	0	0
15/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	432.0000	374.0000	(13.426)	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
15/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,488.0000	3,387.0000	(2.896)	0	0	0
15/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	962.0000	1,039.0000	8.004	0	0	0
15/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	341.0000	295.0000	(13.490)	0	0	0
15/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
15/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
15/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	148.0000	124.0000	(16.216)	0	0	0
15/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	405.0000	460.0000	13.580	0	0	0
15/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	119.0000	100.0000	(15.966)	0	0	0
15/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	118.0000	137.0000	16.102	0	0	0
15/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	194.0000	165.0000	(14.948)	0	0	0
15/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,134.0000	1,215.0000	7.143	0	0	0
15/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	177.0000	204.0000	15.254	0	0	0
15/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	608.0000	673.0000	10.691	0	0	0
15/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,222.0000	1,305.0000	6.792	0	0	0
15/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,540.0000	1,628.0000	5.714	0	0	0
15/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
15/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	759.0000	830.0000	9.354	0	0	0
15/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	12,744
15/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	83.0000	69.0000	(16.867)	0	0	0
15/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,587.0000	1,675.0000	5.545	0	0	0
15/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,448.0000	1,534.0000	5.939	0	0	0
15/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	612.0000	539.0000	(11.928)	0	0	0
15/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,680.0000	1,769.0000	5.298	0	0	0
15/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	753.0000	672.0000	(10.757)	0	0	0
15/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	107.0000	90.0000	(15.888)	0	0	13,679
15/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	63.0000	52.0000	(17.460)	0	0	0
15/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,013.0000	2,104.0000	4.521	0	0	0
15/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	243.0000	208.0000	(14.403)	0	0	0
15/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	272.0000	233.0000	(14.338)	0	0	0
15/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,727.0000	1,817.0000	5.211	0	0	0
15/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	322.0000	278.0000	(13.665)	0	0	0
15/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,775.0000	1,865.0000	5.070	0	0	0
15/09/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,593.0000	2,493.0000	(3.857)	0	0	0
15/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,687.0000	3,587.0000	(2.712)	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
15/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,528.0000	3,626.0000	2.778	0	0	0
15/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	437.0000	493.0000	12.815	0	0	0
15/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	537.0000	598.0000	11.359	0	0	0
15/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
15/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	257.0000	220.0000	(14.397)	0	0	0
15/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,633.0000	1,722.0000	5.450	0	0	0
15/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	88.0000	73.0000	(17.045)	0	0	0
15/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,402.0000	1,488.0000	6.134	0	0	0
15/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,415.0000	8,516.0000	1.200	0	0	0
15/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
15/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	791.0000	707.0000	(10.619)	0	0	0
15/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,417.0000	6,517.0000	1.558	0	0	0
15/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,315.0000	8,416.0000	1.215	0	0	0
15/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
15/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,708.0000	1,608.0000	(5.855)	0	0	0
15/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,692.0000	2,592.0000	(3.715)	0	0	0
15/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
15/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	106.0000	123.0000	16.038	0	0	0
15/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,317.0000	6,417.0000	1.583	0	0	0
15/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,322.0000	4,422.0000	2.314	0	0	0
15/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	46.0000	37.0000	(19.565)	0	0	0
15/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,060.0000	2,153.0000	4.515	0	0	0
15/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,739.0000	2,835.0000	3.505	0	0	0
15/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
15/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
15/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
15/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
15/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,182.0000	3,280.0000	3.080	0	0	0
15/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	38.0000	31.0000	(18.421)	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
15/09/2009	€ / R	2009/12/14	14.15	Put	Currency Future	3,083.0000	3,181.0000	3.179	0	0	0
15/09/2009	€ / R	2009/12/14	14.15	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
15/09/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,985.0000	3,082.0000	3.250	0	0	0
15/09/2009	€ / R	2009/12/14	14.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
15/09/2009	€ / R	2009/12/14	13.75	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
15/09/2009	€ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,253.0000	2,346.0000	4.128	0	0	0
15/09/2009	€ / R	2009/12/14	17.70	Put	Currency Future	6,617.0000	6,717.0000	1.511	0	0	0
15/09/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,690.0000	2,786.0000	3.569	0	0	0
15/09/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,886.0000	2,983.0000	3.361	0	0	0
15/09/2009	€ / R	2009/12/14	13.95	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
15/09/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,788.0000	2,885.0000	3.479	0	0	0
15/09/2009	€ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	€ / R	2009/12/14	13.40	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
15/09/2009	€ / R	2009/12/14	19.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	€ / R	2009/12/14	13.80	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
15/09/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,592.0000	2,688.0000	3.704	0	0	0
15/09/2009	€ / R	2009/12/14	13.15	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
15/09/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,717.0000	6,817.0000	1.489	0	0	0
15/09/2009	€ / R	2009/12/14	13.15	Put	Currency Future	2,108.0000	2,201.0000	4.412	0	0	0
15/09/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,715.0000	8,816.0000	1.159	0	0	0
15/09/2009	€ / R	2009/12/14	13.65	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
15/09/2009	€ / R	2009/12/14	13.15	Put	Currency Future	2,108.0000	2,201.0000	4.412	0	0	0
15/09/2009	€ / R	2009/12/14	13.05	Put	Currency Future	2,013.0000	2,104.0000	4.521	0	0	0
15/09/2009	€ / R	2009/12/14	13.05	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
15/09/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,739.0000	2,835.0000	3.505	0	0	0
15/09/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,349.0000	2,444.0000	4.044	0	0	0
15/09/2009	€ / R	2009/12/14	19.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	€ / R	2009/12/14	13.90	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
15/09/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,935.0000	3,032.0000	3.305	0	0	0
15/09/2009	€ / R	2009/12/14	14.00	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
15/09/2009	€ / R	2009/12/14	19.70	Put	Currency Future	8,615.0000	8,716.0000	1.172	0	0	0
15/09/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,837.0000	2,934.0000	3.419	0	0	0
15/09/2009	€ / R	2010/03/15			Currency Future	11.2662	11.1640	(0.907)	11.2500	11.2500	2,410
15/09/2009	€ / R	2010/03/15	17.30	Put	Currency Future	6,047.0000	6,148.0000	1.670	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
15/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	75.0000	67.0000	(10.667)	0	0	0
15/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	483.0000	528.0000	9.317	0	0	0
15/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,110.0000	1,026.0000	(7.568)	0	0	0
15/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,538.0000	8,640.0000	1.195	0	0	0
15/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,618.0000	4,715.0000	2.100	0	0	0
15/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	623.0000	564.0000	(9.470)	0	0	0
15/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,289.0000	8,391.0000	1.231	0	0	0
15/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,102.0000	2,002.0000	(4.757)	0	0	0
15/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,369.0000	2,457.0000	3.715	0	0	0
15/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	599.0000	542.0000	(9.516)	0	0	0
15/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	144.0000	162.0000	12.500	0	0	0
15/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,735.0000	1,819.0000	4.841	0	0	0
15/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	457.0000	500.0000	9.409	0	0	0
15/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,082.0000	2,980.0000	(3.310)	0	0	0
15/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	569.0000	622.0000	9.315	0	0	0
15/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,843.0000	6,945.0000	1.491	0	0	0
15/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
15/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	40.0000	43.0000	7.500	0	0	0
15/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	600.0000	655.0000	9.167	0	0	0
15/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,279.0000	3,177.0000	(3.111)	0	0	0
15/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,004.0000	2,091.0000	4.341	0	0	0
15/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
15/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,550.0000	3,645.0000	2.676	0	0	0
15/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,232.0000	1,137.0000	(7.711)	0	0	0
15/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	153.0000	137.0000	(10.458)	0	0	0
15/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	290.0000	263.0000	(9.310)	0	0	0
15/09/2009	€ / R 2010/03/15	17.80	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
15/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	34.0000	29.0000	(14.706)	0	0	0
15/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	94.0000	84.0000	(10.638)	0	0	0
15/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,495.0000	6,596.0000	1.555	0	0	0
15/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	535.0000	486.0000	(9.159)	0	0	0
15/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,050.0000	2,137.0000	4.244	0	0	0
15/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,694.0000	6,795.0000	1.509	0	0	0
15/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,006.0000	1,907.0000	(4.935)	0	0	0
15/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,545.0000	6,646.0000	1.543	0	0	0
15/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,646.0000	3,742.0000	2.633	0	0	0
15/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	171.0000	155.0000	(9.357)	0	0	0
15/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,189.0000	1,099.0000	(7.569)	0	0	0
15/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,040.0000	8,142.0000	1.269	0	0	0
15/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,489.0000	8,590.0000	1.190	0	0	0
15/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	135.0000	121.0000	(10.370)	0	0	0
15/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	498.0000	452.0000	(9.237)	0	0	0
15/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
15/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,131.0000	3,030.0000	(3.226)	0	0	0
15/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,972.0000	3,870.0000	(2.568)	0	0	0
15/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	838.0000	902.0000	7.637	0	0	0
15/09/2009	€ / R 2010/03/15	19.25	Put	Currency Future	7,991.0000	8,092.0000	1.264	0	0	0
15/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
15/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
15/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,096.0000	2,183.0000	4.151	0	0	0
15/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	632.0000	688.0000	8.861	0	0	0
15/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,794.0000	6,895.0000	1.487	0	0	0
15/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	116.0000	123.0000	6.034	0	0	0
15/09/2009	€ / R 2010/03/15	7.15	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,688.0000	8,790.0000	1.174	0	0	0
15/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	404.0000	366.0000	(9.406)	0	0	0
15/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	97.0000	87.0000	(10.309)	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
15/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	576.0000	522.0000	(9.375)	0	0	0
15/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,474.0000	1,554.0000	5.427	0	0	0
15/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,541.0000	2,440.0000	(3.975)	0	0	0
15/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
15/09/2009	€ / R 2010/03/15	7.15	Call	Currency Future	0.0000	4,019.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,984.0000	2,882.0000	(3.418)	0	0	0
15/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	109.0000	98.0000	(10.092)	0	0	0
15/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
15/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,986.0000	4,082.0000	2.408	0	0	0
15/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,083.0000	4,179.0000	2.351	0	0	0
15/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
15/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,838.0000	8,939.0000	1.143	0	0	0
15/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	34.0000	36.0000	5.882	0	0	0
15/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
15/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,022.0000	3,920.0000	(2.536)	0	0	0
15/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,693.0000	2,784.0000	3.379	0	0	0
15/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,928.0000	3,020.0000	3.142	0	0	0
15/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
15/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	202.0000	226.0000	11.881	0	0	0
15/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,151.0000	2,050.0000	(4.695)	0	0	0
15/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,997.0000	6,098.0000	1.684	0	0	0
15/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,780.0000	1,864.0000	4.719	0	0	0
15/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,275.0000	1,180.0000	(7.451)	0	0	0
15/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,296.0000	6,397.0000	1.604	0	0	0
15/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,960.0000	5,059.0000	1.996	0	0	0
15/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
15/09/2009	€ / R 2010/03/15	17.15	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	516.0000	469.0000	(9.109)	0	0	0
15/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,297.0000	2,196.0000	(4.397)	0	0	0
15/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,180.0000	3,079.0000	(3.176)	0	0	0
15/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,023.0000	3,115.0000	3.043	0	0	0
15/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,774.0000	3,672.0000	(2.703)	0	0	0
15/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,788.0000	8,889.0000	1.149	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
15/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
15/09/2009	€ / R 2010/03/15	19.15	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,363.0000	1,267.0000	(7.043)	0	0	0
15/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,199.0000	2,098.0000	(4.593)	0	0	0
15/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	89.0000	79.0000	(11.236)	0	0	0
15/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,787.0000	2,685.0000	(3.660)	0	0	0
15/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
15/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	698.0000	757.0000	8.453	0	0	0
15/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
15/09/2009	€ / R 2010/03/15	17.15	Put	Currency Future	0.0000	5,998.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	58.0000	51.0000	(12.069)	0	0	0
15/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
15/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	123.0000	135.0000	9.756	0	0	0
15/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
15/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,740.0000	2,831.0000	3.321	0	0	0
15/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,792.0000	3,887.0000	2.505	0	0	0
15/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	55.0000	49.0000	(10.909)	0	0	0
15/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	510.0000	558.0000	9.412	0	0	0
15/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,818.0000	1,720.0000	(5.391)	0	0	0
15/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,600.0000	2,690.0000	3.462	0	0	0
15/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	365.0000	331.0000	(9.315)	0	0	0
15/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	106.0000	95.0000	(10.377)	0	0	0
15/09/2009	€ / R 2010/03/15	19.15	Put	Currency Future	0.0000	7,992.0000	100.000	0	0	0
15/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,187.0000	2,273.0000	3.932	0	0	0
15/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	31.0000	27.0000	(12.903)	0	0	0
15/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,889.0000	3,985.0000	2.469	0	0	0
15/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	162.0000	147.0000	(9.259)	0	0	0
15/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	240.0000	218.0000	(9.167)	0	0	0
15/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	66.0000	59.0000	(10.606)	0	0	0
15/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
15/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,224.0000	1,299.0000	6.127	0	0	0
15/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
15/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
15/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	12.0000	11.0000	(8.333)	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
15/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
15/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	968.0000	890.0000	(8.058)	0	0	0
15/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,691.0000	1,774.0000	4.908	0	0	0
15/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	465.0000	421.0000	(9.462)	0	0	0
15/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,824.0000	1,909.0000	4.660	0	0	0
15/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,183.0000	1,257.0000	6.255	0	0	0
15/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,834.0000	2,925.0000	3.211	0	0	0
15/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	647.0000	586.0000	(9.428)	0	0	0
15/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,737.0000	2,636.0000	(3.690)	0	0	0
15/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,070.0000	3,163.0000	3.029	0	0	0
15/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
15/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,520.0000	4,618.0000	2.168	0	0	0
15/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	359.0000	395.0000	10.028	0	0	0
15/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	875.0000	940.0000	7.429	0	0	0
15/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,914.0000	2,000.0000	4.493	0	0	0
15/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	103.0000	109.0000	5.825	0	0	0
15/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
15/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	17.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	294.0000	326.0000	10.884	0	0	0
15/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	378.0000	342.0000	(9.524)	0	0	0
15/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	725.0000	659.0000	(9.103)	0	0	0
15/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	391.0000	354.0000	(9.463)	0	0	0
15/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
15/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,319.0000	1,223.0000	(7.278)	0	0	0
15/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	171.0000	193.0000	12.865	0	0	0
15/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,587.0000	1,490.0000	(6.112)	0	0	0
15/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	190.0000	173.0000	(8.947)	0	0	0
15/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	299.0000	271.0000	(9.365)	0	0	0
15/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	97.0000	103.0000	6.186	0	0	0
15/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	431.0000	472.0000	9.513	0	0	0
15/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	143.0000	129.0000	(9.790)	0	0	0
15/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	71.0000	76.0000	7.042	0	0	0
15/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	987.0000	1,056.0000	6.991	0	0	0
15/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,695.0000	3,790.0000	2.571	0	0	0
15/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	281.0000	254.0000	(9.609)	0	0	0
15/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	180.0000	164.0000	(8.889)	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
15/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
15/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,277.0000	2,365.0000	3.865	0	0	0
15/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,575.0000	3,474.0000	(2.825)	0	0	0
15/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	810.0000	740.0000	(8.642)	0	0	0
15/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	404.0000	366.0000	(9.406)	0	0	0
15/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
15/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	196.0000	178.0000	(9.184)	0	0	0
15/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	175.0000	160.0000	(8.571)	0	0	0
15/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,037.0000	957.0000	(7.715)	0	0	0
15/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	353.0000	320.0000	(9.348)	0	0	0
15/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,667.0000	4,764.0000	2.078	0	0	0
15/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	336.0000	371.0000	10.417	0	0	0
15/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
15/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
15/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	207.0000	188.0000	(9.179)	0	0	0
15/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,938.0000	4,034.0000	2.438	0	0	0
15/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,823.0000	3,721.0000	(2.668)	0	0	0
15/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	752.0000	685.0000	(8.910)	0	0	0
15/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,881.0000	2,973.0000	3.193	0	0	0
15/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	45.0000	49.0000	8.889	0	0	0
15/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
15/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	949.0000	1,017.0000	7.165	0	0	0
15/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,452.0000	1,355.0000	(6.680)	0	0	0
15/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	45.0000	39.0000	(13.333)	0	0	0
15/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	50.0000	43.0000	(14.000)	0	0	0
15/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
15/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
15/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	19.0000	19.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,590.0000	2,489.0000	(3.900)	0	0	0
15/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,911.0000	5,010.0000	2.016	0	0	0
15/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,323.0000	2,411.0000	3.788	0	0	0
15/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,492.0000	2,391.0000	(4.053)	0	0	0
15/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,840.0000	3,936.0000	2.500	0	0	0
15/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,873.0000	3,771.0000	(2.634)	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
15/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,633.0000	1,535.0000	(6.001)	0	0	0
15/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,715.0000	4,814.0000	2.100	0	0	0
15/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	838.0000	902.0000	7.637	0	0	0
15/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,378.0000	3,276.0000	(3.020)	0	0	0
15/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,228.0000	4,325.0000	2.294	0	0	0
15/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,813.0000	4,912.0000	2.057	0	0	0
15/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
15/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,025.0000	1,095.0000	6.829	0	0	0
15/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
15/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,190.0000	8,291.0000	1.233	0	0	0
15/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,476.0000	3,375.0000	(2.906)	0	0	0
15/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,959.0000	2,046.0000	4.441	0	0	0
15/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,885.0000	2,783.0000	(3.536)	0	0	0
15/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,033.0000	2,931.0000	(3.363)	0	0	0
15/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,743.0000	3,839.0000	2.565	0	0	0
15/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,975.0000	3,068.0000	3.126	0	0	0
15/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,542.0000	1,445.0000	(6.291)	0	0	0
15/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,248.0000	2,147.0000	(4.493)	0	0	0
15/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,912.0000	1,813.0000	(5.178)	0	0	0
15/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,010.0000	5,108.0000	1.956	0	0	0
15/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	341.0000	309.0000	(9.384)	0	0	0
15/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
15/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	139.0000	125.0000	(10.072)	0	0	0
15/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,240.0000	8,341.0000	1.226	0	0	0
15/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	781.0000	712.0000	(8.835)	0	0	0
15/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,180.0000	4,276.0000	2.297	0	0	0
15/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,035.0000	4,130.0000	2.354	0	0	0
15/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
15/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	911.0000	978.0000	7.355	0	0	0
15/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,394.0000	2,293.0000	(4.219)	0	0	0
15/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	186.0000	209.0000	12.366	0	0	0
15/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	6.0000	5.0000	(16.667)	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
15/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	76.0000	81.0000	6.579	0	0	0
15/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,147.0000	1,062.0000	(7.411)	0	0	0
15/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
15/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
15/09/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,002.0000	923.0000	(7.884)	0	0	0
15/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,246.0000	6,347.0000	1.617	0	0	0
15/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	202.0000	183.0000	(9.406)	0	0	0
15/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,146.0000	6,247.0000	1.643	0	0	0
15/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	37.0000	41.0000	10.811	0	0	0
15/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,588.0000	8,690.0000	1.188	0	0	0
15/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,132.0000	4,227.0000	2.299	0	0	0
15/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,090.0000	8,192.0000	1.261	0	0	0
15/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	314.0000	348.0000	10.828	0	0	0
15/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,862.0000	4,961.0000	2.036	0	0	0
15/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	219.0000	245.0000	11.872	0	0	0
15/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,054.0000	1,955.0000	(4.820)	0	0	0
15/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,427.0000	3,325.0000	(2.976)	0	0	0
15/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,348.0000	1,425.0000	5.712	0	0	0
15/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,836.0000	2,734.0000	(3.597)	0	0	0
15/09/2009	€ / R 2010/03/15	17.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	112.0000	101.0000	(9.821)	0	0	0
15/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	131.0000	117.0000	(10.687)	0	0	0
15/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
15/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
15/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	148.0000	133.0000	(10.135)	0	0	0
15/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	20.0000	20.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,646.0000	2,737.0000	3.439	0	0	0
15/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,230.0000	3,128.0000	(3.158)	0	0	0
15/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,415.0000	2,503.0000	3.644	0	0	0
15/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	131.0000	148.0000	12.977	0	0	0
15/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,594.0000	6,696.0000	1.547	0	0	0
15/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,265.0000	1,340.0000	5.929	0	0	0
15/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	840.0000	768.0000	(8.571)	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
15/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,232.0000	2,319.0000	3.898	0	0	0
15/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,865.0000	1,766.0000	(5.308)	0	0	0
15/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,598.0000	3,693.0000	2.640	0	0	0
15/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	935.0000	859.0000	(8.128)	0	0	0
15/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,142.0000	2,228.0000	4.015	0	0	0
15/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	538.0000	590.0000	9.665	0	0	0
15/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	274.0000	304.0000	10.949	0	0	0
15/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	82.0000	73.0000	(10.976)	0	0	0
15/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	48.0000	52.0000	8.333	0	0	0
15/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,096.0000	6,198.0000	1.673	0	0	0
15/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,443.0000	2,342.0000	(4.134)	0	0	0
15/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	55.0000	59.0000	7.273	0	0	0
15/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	158.0000	142.0000	(10.127)	0	0	0
15/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	554.0000	504.0000	(9.025)	0	0	0
15/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,787.0000	2,878.0000	3.265	0	0	0
15/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,166.0000	3,259.0000	2.937	0	0	0
15/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,196.0000	6,297.0000	1.630	0	0	0
15/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,497.0000	1,400.0000	(6.480)	0	0	0
15/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,771.0000	1,673.0000	(5.534)	0	0	0
15/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
15/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,309.0000	3,403.0000	2.841	0	0	0
15/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	103.0000	92.0000	(10.680)	0	0	0
15/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	264.0000	239.0000	(9.470)	0	0	0
15/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
15/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
15/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	87.0000	77.0000	(11.494)	0	0	0
15/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,869.0000	1,954.0000	4.548	0	0	0
15/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	320.0000	289.0000	(9.688)	0	0	0
15/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	64.0000	57.0000	(10.938)	0	0	0
15/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	433.0000	393.0000	(9.238)	0	0	0
15/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,328.0000	3,227.0000	(3.035)	0	0	0
15/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	157.0000	177.0000	12.739	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
15/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,143.0000	1,216.0000	6.387	0	0	0
15/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,325.0000	4,422.0000	2.243	0	0	0
15/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	767.0000	829.0000	8.083	0	0	0
15/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	43.0000	46.0000	6.977	0	0	0
15/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	406.0000	446.0000	9.852	0	0	0
15/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,764.0000	4,863.0000	2.078	0	0	0
15/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
15/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,140.0000	8,241.0000	1.241	0	0	0
15/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,471.0000	4,569.0000	2.192	0	0	0
15/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,922.0000	3,820.0000	(2.601)	0	0	0
15/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,427.0000	3,325.0000	(2.976)	0	0	0
15/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
15/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
15/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,724.0000	3,622.0000	(2.739)	0	0	0
15/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,502.0000	3,596.0000	2.684	0	0	0
15/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,345.0000	2,244.0000	(4.307)	0	0	0
15/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,934.0000	2,833.0000	(3.442)	0	0	0
15/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,569.0000	4,666.0000	2.123	0	0	0
15/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	481.0000	436.0000	(9.356)	0	0	0
15/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	213.0000	194.0000	(8.920)	0	0	0
15/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
15/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
15/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,647.0000	1,730.0000	5.039	0	0	0
15/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,407.0000	1,311.0000	(6.823)	0	0	0
15/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,959.0000	1,860.0000	(5.054)	0	0	0
15/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	119.0000	107.0000	(10.084)	0	0	0
15/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	185.0000	168.0000	(9.189)	0	0	0
15/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,073.0000	991.0000	(7.642)	0	0	0
15/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	330.0000	299.0000	(9.394)	0	0	0
15/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	732.0000	793.0000	8.333	0	0	0
15/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,553.0000	2,643.0000	3.525	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
15/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,526.0000	3,424.0000	(2.893)	0	0	0
15/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,277.0000	4,373.0000	2.245	0	0	0
15/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	226.0000	205.0000	(9.292)	0	0	13,636
15/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	449.0000	407.0000	(9.354)	0	0	0
15/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	68.0000	60.0000	(11.765)	0	0	0
15/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	382.0000	420.0000	9.948	0	0	0
15/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,103.0000	1,175.0000	6.528	0	0	0
15/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	91.0000	97.0000	6.593	0	0	0
15/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
15/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	698.0000	634.0000	(9.169)	0	0	0
15/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	665.0000	722.0000	8.571	0	0	0
15/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,064.0000	1,135.0000	6.673	0	0	0
15/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,439.0000	8,540.0000	1.197	0	0	0
15/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	309.0000	280.0000	(9.385)	0	0	0
15/09/2009	€ / R 2010/03/15	17.70	Put	Currency Future	6,445.0000	6,546.0000	1.567	0	0	0
15/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,560.0000	1,641.0000	5.192	0	0	0
15/09/2009	€ / R 2010/03/15	17.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	672.0000	610.0000	(9.226)	0	0	13,636
15/09/2009	€ / R 2010/03/15	19.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	127.0000	114.0000	(10.236)	0	0	0
15/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	236.0000	264.0000	11.864	0	0	0
15/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,461.0000	2,550.0000	3.616	0	0	0
15/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
15/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	40.0000	35.0000	(12.500)	0	0	0
15/09/2009	€ / R 2010/03/15	17.60	Put	Currency Future	6,345.0000	6,446.0000	1.592	0	0	0
15/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	902.0000	828.0000	(8.204)	0	0	0
15/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,725.0000	1,627.0000	(5.681)	0	0	0
15/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,674.0000	3,572.0000	(2.776)	0	0	0
15/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
15/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
15/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,688.0000	2,587.0000	(3.757)	0	0	0
15/09/2009	€ / R 2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	€ / R 2010/03/15	19.60	Put	Currency Future	8,339.0000	8,441.0000	1.223	0	0	0
15/09/2009	€ / R 2010/03/15	15.60	Put	Currency Future	4,374.0000	4,471.0000	2.218	0	0	0
15/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	123.0000	110.0000	(10.569)	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
15/09/2009	€ / R	2010/03/15	15.65	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
15/09/2009	€ / R	2010/03/15	13.65	Put	Currency Future	2,507.0000	2,596.0000	3.550	0	0	0
15/09/2009	€ / R	2010/03/15	15.65	Put	Currency Future	4,423.0000	4,520.0000	2.193	0	0	0
15/09/2009	€ / R	2010/03/15	18.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,395.0000	6,496.0000	1.579	0	0	0
15/09/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,389.0000	8,490.0000	1.204	0	0	0
15/09/2009	€ / R	2010/03/15	17.65	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
15/09/2009	€ / R	2010/03/15	19.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,744.0000	6,845.0000	1.498	0	0	0
15/09/2009	€ / R	2010/03/15	11.65	Put	Currency Future	802.0000	865.0000	7.855	0	0	0
15/09/2009	€ / R	2010/03/15	11.65	Call	Currency Future	419.0000	379.0000	(9.547)	0	0	0
15/09/2009	€ / R	2010/03/15	8.65	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
15/09/2009	€ / R	2010/03/15	10.65	Call	Currency Future	871.0000	797.0000	(8.496)	0	0	0
15/09/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,638.0000	8,740.0000	1.181	0	0	0
15/09/2009	€ / R	2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,644.0000	6,745.0000	1.520	0	0	0
15/09/2009	€ / R	2010/03/15	17.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/09/2009	€ / R	2010/03/15	10.65	Put	Currency Future	254.0000	283.0000	11.417	0	0	0
15/09/2009	€ / R	2010/03/15	9.65	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
15/09/2009	€ / R	2010/03/15	9.65	Call	Currency Future	1,679.0000	1,581.0000	(5.837)	0	0	0
15/09/2009	€ / R	2010/03/15	8.65	Call	Currency Future	2,639.0000	2,538.0000	(3.827)	0	0	0
15/09/2009	€ / R	2010/03/15	7.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,625.0000	3,523.0000	(2.814)	0	0	0
15/09/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,738.0000	8,839.0000	1.156	0	0	0
15/09/2009	€ / R	2010/03/15	20.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
15/09/2009	€ / R	2010/06/14			Currency Future	11.4481	11.3455	(0.896)	0.0000	0.0000	200
15/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
15/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
15/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	676.0000	770.0000	13.905	0	0	0
15/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	587.0000	677.0000	15.332	0	0	0
15/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
15/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	503.0000	589.0000	17.097	0	0	0
15/09/2009	AL13	2009/11/05			Index Future	249.7620	249.6510	(0.044)	0.0000	0.0000	10

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
15/09/2009	ALBI	2009/11/05			Index Future	301.8050	301.2690	(0.178)	0.0000	0.0000	772
15/09/2009	ALBI	2010/02/04			Index Future	307.3230	306.8190	(0.164)	0.0000	0.0000	0
15/09/2009	CRD1	2009/11/05			Index Future	128.6180	128.5350	(0.065)	0.0000	0.0000	2
15/09/2009	CRD1	2010/02/04			Index Future	130.9700	130.9030	(0.051)	0.0000	0.0000	0
15/09/2009	GOVI	2009/11/05			jGovi	303.4945	302.9470	(0.180)	0.0000	0.0000	543
15/09/2009	GOVI	2010/02/04			jGovi	309.0440	308.5290	(0.167)	0.0000	0.0000	0
15/09/2009	ILBI	2009/11/05			Index Future	362.6800	362.6740	(0.002)	0.0000	0.0000	3
15/09/2009	J153	2010/08/31			jSwap	7.2811	7.2671	(0.193)	0.0000	0.0000	0
15/09/2009	J157	2015/09/15			jSwap	8.4170	8.9620	6.475	0.0000	0.0000	0
15/09/2009	J186	2026/12/21			jSwap	8.0170	8.0660	0.611	0.0000	0.0000	0
15/09/2009	J201	2014/12/22			jSwap	8.2600	8.2990	0.472	0.0000	0.0000	0
15/09/2009	J203	2017/09/15			jSwap	8.4980	8.9630	5.472	0.0000	0.0000	0
15/09/2009	J204	2018/12/21			jSwap	8.4370	8.4890	0.616	0.0000	0.0000	0
15/09/2009	J207	2020/01/15			jSwap	8.4250	8.4890	0.760	0.0000	0.0000	0
15/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
15/09/2009	JFRA	2009/11/05			jFra	6.8390	6.8480	0.132	0.0000	0.0000	0
15/09/2009	JFRA	2010/02/04			jFra	6.8330	6.8530	0.293	0.0000	0.0000	0
15/09/2009	JFRA	2010/05/06			jFra	6.8990	6.9470	0.696	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
15/09/2009	JFRA	2010/08/05			jFra	7.2340	7.2430	0.124	0.0000	0.0000	0
15/09/2009	JFRA	2010/11/04			jFra	7.4370	7.4700	0.444	0.0000	0.0000	0
15/09/2009	JN02	2009/11/05			jNote	7.3980	7.4270	0.392	0.0000	0.0000	0
15/09/2009	JN02	2010/02/04			jNote	7.6050	7.6390	0.447	0.0000	0.0000	0
15/09/2009	JN05	2009/11/05			jNote	8.2400	8.2850	0.546	0.0000	0.0000	0
15/09/2009	JN05	2010/02/04			jNote	8.3630	8.4050	0.502	0.0000	0.0000	0
15/09/2009	JN10	2009/11/05			jNote	8.3830	8.4470	0.763	0.0000	0.0000	0
15/09/2009	JN10	2010/02/04			jNote	8.4290	8.4980	0.819	0.0000	0.0000	0
15/09/2009	JROD	2009/09/30			jRod	6.9810	6.9720	(0.129)	0.0000	0.0000	0
15/09/2009	JROD	2009/10/30			jRod	6.9240	6.9070	(0.246)	0.0000	0.0000	0
15/09/2009	JROD	2009/11/30			jRod	6.9770	6.9410	(0.516)	0.0000	0.0000	0
15/09/2009	JROD	2009/12/31			jRod	7.0710	7.0480	(0.325)	0.0000	0.0000	0
15/09/2009	OTH1	2009/11/05			Index Future	292.4790	292.0010	(0.163)	0.0000	0.0000	3
15/09/2009	OTH1	2010/02/04			Index Future	297.8270	297.3810	(0.150)	0.0000	0.0000	0
15/09/2009	R153	2009/11/05			Bond Future	7.3150	7.2930	(0.301)	0.0000	0.0000	0
15/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
15/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	658.0000	640.0000	(2.736)	0	0	0
15/09/2009	R155	2009/11/05			Bond Future	7.3550	7.3800	0.340	0.0000	0.0000	0
15/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	854.0000	818.0000	(4.215)	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
15/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	159.0000	168.0000	5.660	0	0	0
15/09/2009	R157	2009/11/05			Bond Future	8.1080	8.1280	0.247	8.1200	8.1200	8,950
15/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	292.0000	267.0000	(8.562)	0	0	0
15/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,561.0000	3,641.0000	2.247	0	0	0
15/09/2009	R157	2010/02/04			Bond Future	8.1770	8.1980	0.257	0.0000	0.0000	0
15/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,248.0000	1,204.0000	(3.526)	0	0	0
15/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,434.0000	3,497.0000	1.835	0	0	0
15/09/2009	R157	2010/05/06			Bond Future	8.2240	8.2460	0.268	0.0000	0.0000	0
15/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,290.0000	3,222.0000	(2.067)	0	0	0
15/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,961.0000	2,000.0000	1.989	0	0	0
15/09/2009	R157	2010/08/05			Bond Future	8.2380	8.2620	0.291	0.0000	0.0000	0
15/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,309.0000	4,234.0000	(1.741)	0	0	0
15/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	1,963.0000	1,999.0000	1.834	0	0	0
15/09/2009	R186	2009/11/05			Bond Future	8.6690	8.7090	0.461	8.7300	8.7300	11,394
15/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,135.0000	2,289.0000	7.213	0	0	240
15/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,551.0000	12,931.0000	3.028	0	0	0
15/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	198.0000	164.0000	(17.172)	0	0	240
15/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	73.0000	58.0000	(20.548)	0	0	5,000
15/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	9,847.0000	10,207.0000	3.656	0	0	0
15/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,932.0000	2,691.0000	(8.220)	0	0	0
15/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,217.0000	1,316.0000	8.135	0	0	5,000
15/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	4,424.0000	4,128.0000	(6.691)	0	0	0
15/09/2009	R186	2010/02/04			Bond Future	8.7110	8.7520	0.471	0.0000	0.0000	0
15/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,339.0000	2,189.0000	(6.413)	0	0	0
15/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	6,975.0000	7,224.0000	3.570	0	0	0
15/09/2009	R186	2010/05/06			Bond Future	8.7440	8.7870	0.492	0.0000	0.0000	0
15/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,058.0000	4,217.0000	3.918	0	0	0
15/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,489.0000	6,234.0000	(3.930)	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
15/09/2009	R186	2010/08/05			Bond Future	8.7630	8.8070	0.502	0.0000	0.0000	0
15/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,875.0000	4,017.0000	3.665	0	0	0
15/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,390.0000	8,113.0000	(3.302)	0	0	0
15/09/2009	R201	2009/11/05			Bond Future	8.1720	8.1920	0.245	0.0000	0.0000	2
15/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	176.0000	160.0000	(9.091)	0	0	0
15/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,029.0000	3,096.0000	2.212	0	0	0
15/09/2009	R201	2010/02/04			Bond Future	8.2310	8.2530	0.267	0.0000	0.0000	0
15/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,558.0000	3,620.0000	1.743	0	0	0
15/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	587.0000	561.0000	(4.429)	0	0	0
15/09/2009	R201	2010/05/06			Bond Future	8.2740	8.2970	0.278	0.0000	0.0000	0
15/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,608.0000	1,641.0000	2.052	0	0	0
15/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,465.0000	2,411.0000	(2.191)	0	0	0
15/09/2009	R201	2010/08/05			Bond Future	8.2840	8.3080	0.290	0.0000	0.0000	0
15/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,171.0000	1,196.0000	2.135	0	0	0
15/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,735.0000	3,672.0000	(1.687)	0	0	0
15/09/2009	R203	2009/11/05			Bond Future	8.5830	8.6020	0.221	0.0000	0.0000	1,570
15/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	125.0000	112.0000	(10.400)	0	0	0
15/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,388.0000	6,481.0000	1.456	0	0	0
15/09/2009	R203	2010/02/04			Bond Future	8.6460	8.6670	0.243	0.0000	0.0000	0
15/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,049.0000	4,112.0000	1.556	0	0	0
15/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,598.0000	1,548.0000	(3.129)	0	0	0
15/09/2009	R203	2010/05/06			Bond Future	8.6930	8.7140	0.242	0.0000	0.0000	0
15/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	4,129.0000	4,057.0000	(1.744)	0	0	0
15/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,529.0000	2,567.0000	1.503	0	0	0
15/09/2009	R203	2010/08/05			Bond Future	8.7160	8.7390	0.264	0.0000	0.0000	0
15/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,675.0000	2,714.0000	1.458	0	0	0
15/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,367.0000	5,288.0000	(1.472)	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
15/09/2009	R204	2009/11/05			Bond Future	8.6080	8.6270	0.221	0.0000	0.0000	2,696
15/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,171.0000	7,274.0000	1.436	0	0	0
15/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	124.0000	112.0000	(9.677)	0	0	0
15/09/2009	R204	2010/02/04			Bond Future	8.6620	8.6830	0.242	0.0000	0.0000	0
15/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,518.0000	4,588.0000	1.549	0	0	0
15/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,721.0000	1,667.0000	(3.138)	0	0	0
15/09/2009	R204	2010/05/06			Bond Future	8.7060	8.7270	0.241	0.0000	0.0000	0
15/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,812.0000	2,854.0000	1.494	0	0	0
15/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,501.0000	4,421.0000	(1.777)	0	0	0
15/09/2009	R204	2010/08/05			Bond Future	8.7300	8.7520	0.252	0.0000	0.0000	0
15/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,542.0000	5,457.0000	(1.534)	0	0	0
15/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,642.0000	2,682.0000	1.514	0	0	0
15/09/2009	R206	2009/11/05			Bond Future	8.2080	8.2380	0.365	8.2600	8.2600	1,121
15/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	136.0000	119.0000	(12.500)	0	0	0
15/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,600.0000	2,686.0000	3.308	0	0	0
15/09/2009	R206	2010/02/04			Bond Future	8.2780	8.3110	0.399	0.0000	0.0000	0
15/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	473.0000	445.0000	(5.920)	0	0	0
15/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,040.0000	3,118.0000	2.566	0	0	0
15/09/2009	R206	2010/05/06			Bond Future	8.3350	8.3710	0.432	0.0000	0.0000	0
15/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,377.0000	2,305.0000	(3.029)	0	0	0
15/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,115.0000	1,153.0000	3.408	0	0	0
15/09/2009	R206	2010/08/05			Bond Future	8.3550	8.3940	0.467	0.0000	0.0000	0
15/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	987.0000	1,022.0000	3.546	0	0	0
15/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,825.0000	2,747.0000	(2.761)	0	0	0
15/09/2009	R207	2009/11/05			Bond Future	8.7460	8.7660	0.229	0.0000	0.0000	600
15/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,275.0000	8,390.0000	1.390	0	0	0
15/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	82.0000	73.0000	(10.976)	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
15/09/2009	R207	2010/02/04			Bond Future	8.8000	8.8200	0.227	0.0000	0.0000	0
15/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,035.0000	5,106.0000	1.410	0	0	0
15/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,600.0000	1,550.0000	(3.125)	0	0	0
15/09/2009	R207	2010/05/06			Bond Future	8.8460	8.8680	0.249	0.0000	0.0000	0
15/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,683.0000	2,726.0000	1.603	0	0	0
15/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	5,058.0000	4,969.0000	(1.760)	0	0	0
15/09/2009	R207	2010/08/05			Bond Future	8.8750	8.8970	0.248	0.0000	0.0000	0
15/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,515.0000	2,554.0000	1.551	0	0	0
15/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	6,092.0000	6,001.0000	(1.494)	0	0	0
15/09/2009	R208	2009/11/05			Bond Future	8.7550	8.7750	0.228	0.0000	0.0000	5,125
15/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	108.0000	95.0000	(12.037)	0	0	0
15/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	6,904.0000	7,020.0000	1.680	0	0	0
15/09/2009	R208	2010/02/04			Bond Future	8.8060	8.8270	0.238	0.0000	0.0000	0
15/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,907.0000	1,845.0000	(3.251)	0	0	0
15/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,872.0000	3,942.0000	1.808	0	0	0
15/09/2009	R208	2010/05/06			Bond Future	8.8470	8.8680	0.237	0.0000	0.0000	0
15/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,369.0000	2,411.0000	1.773	0	0	0
15/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,832.0000	4,742.0000	(1.863)	0	0	0
15/09/2009	R208	2010/08/05			Bond Future	8.8710	8.8930	0.248	0.0000	0.0000	0
15/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,239.0000	6,143.0000	(1.539)	0	0	0
15/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,488.0000	2,528.0000	1.608	0	0	0
15/09/2009	R209	2009/11/05			Bond Future	8.1960	8.2360	0.488	0.0000	0.0000	3,051
15/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	274.0000	302.0000	10.219	0	0	0
15/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	6,948.0000	7,250.0000	4.347	0	0	0
15/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,945.0000	6,617.0000	(4.723)	0	0	0
15/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	333.0000	280.0000	(15.916)	0	0	0
15/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	11,966.0000	12,312.0000	2.892	0	0	0
15/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	43.0000	33.0000	(23.256)	0	0	5,000
15/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	130.0000	105.0000	(19.231)	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
15/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,337.0000	9,667.0000	3.534	0	0	0
15/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	12,117.0000	11,764.0000	(2.913)	0	0	0
15/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	21.0000	24.0000	14.286	0	0	2,970
15/09/2009	R209	2010/02/04			Bond Future	8.2180	8.2590	0.499	0.0000	0.0000	0
15/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,796.0000	13,451.0000	(2.501)	0	0	0
15/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	250.0000	267.0000	6.800	0	0	0
15/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,279.0000	1,181.0000	(7.662)	0	0	2,500
15/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,076.0000	8,339.0000	3.257	0	0	0
15/09/2009	R209	2010/05/06			Bond Future	8.2310	8.2730	0.510	0.0000	0.0000	0
15/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,759.0000	5,527.0000	(4.028)	0	0	0
15/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,442.0000	3,579.0000	3.980	0	0	0
15/09/2009	R209	2010/08/05			Bond Future	8.2330	8.2760	0.522	0.0000	0.0000	0
15/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,437.0000	3,559.0000	3.550	0	0	0
15/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,787.0000	7,533.0000	(3.262)	0	0	0
15/09/2009	TRT1	2009/11/05			Index Future	299.6670	299.1300	(0.179)	0.0000	0.0000	100
15/09/2009	TRT1	2010/02/04			Index Future	305.1460	304.6410	(0.165)	0.0000	0.0000	0
15/09/2009	ZAAD	2009/12/14			Currency Future	6.4734	6.4167	(0.876)	6.4400	6.4200	4,210
15/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,124.0000	2,068.0000	(2.637)	0	0	0
15/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	390.0000	349.0000	(10.513)	0	0	0
15/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
15/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	390.0000	349.0000	(10.513)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	292.0000	256.0000	(12.329)	0	0	0
15/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,129.0000	3,185.0000	1.790	0	0	0
15/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,623.0000	5,567.0000	(0.996)	0	0	0
15/09/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	737.0000	787.0000	6.784	0	0	0
15/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	502.0000	457.0000	(8.964)	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
15/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	145.0000	127.0000	(12.414)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	525.0000	569.0000	8.381	0	0	0
15/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	150.0000	169.0000	12.667	0	0	0
15/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	270.0000	304.0000	12.593	0	0	0
15/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	485.0000	528.0000	8.866	0	0	0
15/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,984.0000	2,040.0000	2.823	0	0	0
15/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,227.0000	6,284.0000	0.915	0	0	0
15/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	55.0000	48.0000	(12.727)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	117.0000	133.0000	13.675	0	0	0
15/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	68.0000	78.0000	14.706	0	0	0
15/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	103.0000	117.0000	13.592	0	0	0
15/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,123.0000	4,067.0000	(1.358)	0	0	0
15/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,035.0000	980.0000	(5.314)	0	0	0
15/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	79.0000	90.0000	13.924	0	0	0
15/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	371.0000	411.0000	10.782	0	0	0
15/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	323.0000	286.0000	(11.455)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	194.0000	171.0000	(11.856)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	446.0000	488.0000	9.417	0	0	0
15/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	650.0000	698.0000	7.385	0	0	0
15/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	90.0000	103.0000	14.444	0	0	0
15/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	542.0000	495.0000	(8.672)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	117.0000	133.0000	13.675	0	0	0
15/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,627.0000	4,684.0000	1.232	0	0	0
15/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	650.0000	698.0000	7.385	0	0	0
15/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
15/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	827.0000	877.0000	6.046	0	0	0
15/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	356.0000	317.0000	(10.955)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	302.0000	338.0000	11.921	0	0	0
15/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
15/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,123.0000	3,067.0000	(1.793)	0	0	0

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15/09/2009	ZAAD 2009/12/14	2.70	Call	Currency Future	3,773.0000	3,717.0000	(1.484)	0	0	0
15/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.10	Call	Currency Future	464.0000	419.0000	(9.698)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	426.0000	384.0000	(9.859)	0	0	0
15/09/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
15/09/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,074.0000	2,018.0000	(2.700)	0	0	0
15/09/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	133.0000	150.0000	12.782	0	0	0
15/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	234.0000	208.0000	(11.111)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	131.0000	115.0000	(12.214)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,227.0000	8,283.0000	0.681	0	0	0
15/09/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	2,133.0000	2,189.0000	2.625	0	0	0
15/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	566.0000	611.0000	7.951	0	0	0
15/09/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	625.0000	576.0000	(7.840)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	3,923.0000	3,867.0000	(1.427)	0	0	0
15/09/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	6,127.0000	6,184.0000	0.930	0	0	0
15/09/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,073.0000	3,017.0000	(1.822)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,023.0000	3,967.0000	(1.392)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	566.0000	611.0000	7.951	0	0	0
15/09/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	292.0000	256.0000	(12.329)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	150.0000	169.0000	12.667	0	0	0
15/09/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	270.0000	304.0000	12.593	0	0	0
15/09/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	262.0000	228.0000	(12.977)	0	0	0
15/09/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
15/09/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	10.60	Put	Currency Future	4,128.0000	4,184.0000	1.357	0	0	0
15/09/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
15/09/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	2.40	Call	Currency Future	4,073.0000	4,017.0000	(1.375)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,023.0000	2,967.0000	(1.852)	0	0	0
15/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0

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15/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	168.0000	189.0000	12.500	0	0	0
15/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	323.0000	286.0000	(11.455)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	194.0000	171.0000	(11.856)	0	0	0
15/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,877.0000	7,934.0000	0.724	0	0	0
15/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	608.0000	654.0000	7.566	0	0	0
15/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	168.0000	189.0000	12.500	0	0	0
15/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,873.0000	5,817.0000	(0.954)	0	0	0
15/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,025.0000	1,968.0000	(2.815)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	213.0000	188.0000	(11.737)	0	0	0
15/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	737.0000	787.0000	6.784	0	0	0
15/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,428.0000	1,372.0000	(3.922)	0	0	0
15/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,639.0000	1,694.0000	3.356	0	0	0
15/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	240.0000	272.0000	13.333	0	0	0
15/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	262.0000	229.0000	(12.595)	0	0	0
15/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	59.0000	68.0000	15.254	0	0	0
15/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,227.0000	4,284.0000	1.348	0	0	0
15/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
15/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	89.0000	78.0000	(12.360)	0	0	0
15/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
15/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	234.0000	208.0000	(11.111)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	189.0000	212.0000	12.169	0	0	0
15/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	145.0000	127.0000	(12.414)	0	0	0
15/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	38.0000	44.0000	15.789	0	0	0
15/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	893.0000	839.0000	(6.047)	0	0	0
15/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	782.0000	832.0000	6.394	0	0	0
15/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
15/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	211.0000	241.0000	14.218	0	0	0

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15/09/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	189.0000	212.0000	12.169	0	0	0
15/09/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	371.0000	411.0000	10.782	0	0	0
15/09/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	583.0000	535.0000	(8.233)	0	0	0
15/09/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,232.0000	2,288.0000	2.509	0	0	0
15/09/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	1,875.0000	1,819.0000	(2.987)	0	0	0
15/09/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	694.0000	742.0000	6.916	0	0	0
15/09/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,590.0000	1,645.0000	3.459	0	0	0
15/09/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,373.0000	4,317.0000	(1.281)	0	0	0
15/09/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	211.0000	241.0000	14.218	0	0	0
15/09/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	2,923.0000	2,867.0000	(1.916)	0	0	0
15/09/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,077.0000	8,134.0000	0.706	0	0	0
15/09/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	176.0000	155.0000	(11.932)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,773.0000	2,717.0000	(2.019)	0	0	0
15/09/2009	ZAAD 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	873.0000	924.0000	5.842	0	0	0
15/09/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,079.0000	3,135.0000	1.819	0	0	0
15/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,078.0000	4,134.0000	1.373	0	0	0
15/09/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	2,873.0000	2,817.0000	(1.949)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	2,034.0000	2,090.0000	2.753	0	0	0
15/09/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
15/09/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	940.0000	886.0000	(5.745)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	14.60	Put	Currency Future	8,127.0000	8,183.0000	0.689	0	0	0
15/09/2009	ZAAD 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
15/09/2009	ZAAD 2009/12/14	4.65	Call	Currency Future	1,825.0000	1,769.0000	(3.068)	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
15/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,925.0000	1,868.0000	(2.961)	0	0	0
15/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,379.0000	1,322.0000	(4.133)	0	0	0
15/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,028.0000	4,084.0000	1.390	0	0	0
15/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	17.0000	19.0000	11.765	0	0	0
15/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,973.0000	3,917.0000	(1.410)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,423.0000	4,367.0000	(1.266)	0	0	0
15/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,928.0000	3,984.0000	1.426	0	0	0
15/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	14.0000	16.0000	14.286	0	0	0
15/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,577.0000	4,634.0000	1.245	0	0	0
15/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,083.0000	2,139.0000	2.688	0	0	0
15/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
15/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,935.0000	1,991.0000	2.894	0	0	0
15/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,975.0000	1,918.0000	(2.886)	0	0	0
15/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,923.0000	5,867.0000	(0.945)	0	0	0
15/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	525.0000	569.0000	8.381	0	0	0
15/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	847.0000	794.0000	(6.257)	0	0	0
15/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,077.0000	6,134.0000	0.938	0	0	0
15/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,885.0000	1,941.0000	2.971	0	0	0
15/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	987.0000	933.0000	(5.471)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,823.0000	3,767.0000	(1.465)	0	0	0
15/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	485.0000	528.0000	8.866	0	0	0
15/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,927.0000	7,984.0000	0.719	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
15/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	446.0000	488.0000	9.417	0	0	0
15/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,823.0000	2,767.0000	(1.984)	0	0	0
15/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,378.0000	3,435.0000	1.687	0	0	0
15/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	108.0000	95.0000	(12.037)	0	0	0
15/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,927.0000	5,984.0000	0.962	0	0	0
15/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	119.0000	105.0000	(11.765)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,133.0000	1,077.0000	(4.943)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	408.0000	449.0000	10.049	0	0	0
15/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
15/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,973.0000	2,917.0000	(1.884)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,877.0000	4,934.0000	1.169	0	0	0
15/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	336.0000	374.0000	11.310	0	0	0
15/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,084.0000	1,028.0000	(5.166)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,873.0000	3,817.0000	(1.446)	0	0	0
15/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,183.0000	2,239.0000	2.565	0	0	0
15/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,377.0000	6,434.0000	0.894	0	0	0
15/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	160.0000	141.0000	(11.875)	0	0	0
15/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,624.0000	2,567.0000	(2.172)	0	0	0
15/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	336.0000	374.0000	11.310	0	0	0
15/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
15/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	8,027.0000	8,084.0000	0.710	0	0	0
15/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	6,027.0000	6,084.0000	0.946	0	0	0
15/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,877.0000	5,934.0000	0.970	0	0	0
15/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

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15/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,878.0000	3,934.0000	1.444	0	0	0
15/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,776.0000	1,719.0000	(3.209)	0	0	0
15/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
15/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	801.0000	748.0000	(6.617)	0	0	0
15/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,178.0000	4,234.0000	1.340	0	0	0
15/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,177.0000	6,234.0000	0.923	0	0	0
15/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,177.0000	8,233.0000	0.685	0	0	0
15/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,978.0000	4,034.0000	1.408	0	0	0
15/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,977.0000	6,034.0000	0.954	0	0	0
15/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,977.0000	8,034.0000	0.715	0	0	0
15/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
15/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,626.0000	1,570.0000	(3.444)	0	0	0
15/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,623.0000	3,567.0000	(1.546)	0	0	0
15/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	667.0000	617.0000	(7.496)	0	0	0
15/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,377.0000	8,433.0000	0.668	0	0	0
15/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,381.0000	2,437.0000	2.352	0	0	0
15/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,327.0000	8,383.0000	0.673	0	0	0
15/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,377.0000	4,434.0000	1.302	0	0	0
15/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,327.0000	6,384.0000	0.901	0	0	0
15/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,327.0000	4,384.0000	1.317	0	0	0



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15/09/2009	ZAAD 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,331.0000	2,388.0000	2.445	0	0	0
15/09/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	ZAAD 2009/12/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,577.0000	1,520.0000	(3.614)	0	0	0
15/09/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,431.0000	2,487.0000	2.304	0	0	0
15/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,427.0000	4,484.0000	1.288	0	0	0
15/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,574.0000	2,517.0000	(2.214)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,573.0000	3,517.0000	(1.567)	0	0	0
15/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,427.0000	6,484.0000	0.887	0	0	0
15/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,427.0000	8,483.0000	0.665	0	0	0
15/09/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,673.0000	3,617.0000	(1.525)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,673.0000	2,617.0000	(2.095)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.80	Call	Currency Future	1,676.0000	1,620.0000	(3.341)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
15/09/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	1,726.0000	1,669.0000	(3.302)	0	0	0
15/09/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	2,723.0000	2,667.0000	(2.057)	0	0	0
15/09/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
15/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	32.0000	37.0000	15.625	0	0	0
15/09/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	756.0000	704.0000	(6.878)	0	0	0
15/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,282.0000	2,338.0000	2.454	0	0	0
15/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	3,723.0000	3,667.0000	(1.504)	0	0	0
15/09/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	711.0000	660.0000	(7.173)	0	0	0

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15/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,277.0000	4,334.0000	1.333	0	0	0
15/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,277.0000	8,333.0000	0.677	0	0	0
15/09/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,277.0000	6,334.0000	0.908	0	0	0
15/09/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15			Currency Future	6.5261	6.4694	(0.869)	6.4700	6.4700	28
15/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,027.0000	2,970.0000	(1.883)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	176.0000	197.0000	11.932	0	0	0
15/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,119.0000	2,171.0000	2.454	0	0	0
15/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	956.0000	909.0000	(4.916)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	443.0000	479.0000	8.126	0	0	0
15/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	625.0000	666.0000	6.560	0	0	0
15/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	444.0000	410.0000	(7.658)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	417.0000	384.0000	(7.914)	0	0	0
15/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	190.0000	176.0000	(7.368)	0	0	0
15/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,125.0000	6,182.0000	0.931	0	0	0
15/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	269.0000	249.0000	(7.435)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	226.0000	208.0000	(7.965)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	322.0000	297.0000	(7.764)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	218.0000	241.0000	10.550	0	0	0
15/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	241.0000	265.0000	9.959	0	0	0
15/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	218.0000	241.0000	10.550	0	0	0
15/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	956.0000	909.0000	(4.916)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
15/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,933.0000	1,876.0000	(2.949)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	265.0000	290.0000	9.434	0	0	0
15/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	550.0000	589.0000	7.091	0	0	0
15/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	346.0000	378.0000	9.249	0	0	0
15/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	533.0000	497.0000	(6.754)	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
15/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	444.0000	410.0000	(7.658)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,079.0000	4,135.0000	1.373	0	0	0
15/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,124.0000	8,181.0000	0.702	0	0	0
15/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	392.0000	359.0000	(8.418)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
15/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	303.0000	280.0000	(7.591)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,032.0000	1,975.0000	(2.805)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	157.0000	178.0000	13.376	0	0	0
15/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	664.0000	706.0000	6.325	0	0	0
15/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,129.0000	4,185.0000	1.356	0	0	0
15/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,927.0000	2,871.0000	(1.913)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	410.0000	444.0000	8.293	0	0	0
15/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,023.0000	2,076.0000	2.620	0	0	0
15/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	473.0000	438.0000	(7.400)	0	0	0
15/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,166.0000	2,218.0000	2.401	0	0	0
15/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	286.0000	264.0000	(7.692)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	367.0000	336.0000	(8.447)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	254.0000	234.0000	(7.874)	0	0	0
15/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,375.0000	6,432.0000	0.894	0	0	0
15/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,049.0000	997.0000	(4.957)	0	0	0
15/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,778.0000	2,721.0000	(2.052)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	197.0000	219.0000	11.168	0	0	0
15/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,877.0000	2,821.0000	(1.946)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
15/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	303.0000	280.0000	(7.591)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	291.0000	316.0000	8.591	0	0	0
15/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	478.0000	515.0000	7.741	0	0	0
15/09/2009	ZAAD	2010/03/15	12.90	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
15/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	140.0000	159.0000	13.571	0	0	0
15/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,976.0000	3,919.0000	(1.434)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,776.0000	3,719.0000	(1.510)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	502.0000	467.0000	(6.972)	0	0	0
15/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	744.0000	788.0000	5.914	0	0	0
15/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,076.0000	4,019.0000	(1.398)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,926.0000	3,869.0000	(1.452)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	587.0000	627.0000	6.814	0	0	0
15/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,378.0000	4,434.0000	1.279	0	0	0
15/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,074.0000	8,131.0000	0.706	0	0	0
15/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,876.0000	3,819.0000	(1.471)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	24.0000	33.0000	37.500	0	0	0
15/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,977.0000	2,920.0000	(1.915)	0	0	0
15/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,076.0000	6,132.0000	0.922	0	0	0
15/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,077.0000	3,020.0000	(1.852)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,146.0000	1,090.0000	(4.887)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
15/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,883.0000	1,826.0000	(3.027)	0	0	0
15/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
15/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
15/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
15/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,628.0000	2,571.0000	(2.169)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	599.0000	561.0000	(6.344)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	1,982.0000	1,925.0000	(2.876)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,081.0000	2,025.0000	(2.691)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,131.0000	2,074.0000	(2.675)	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
15/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	344.0000	316.0000	(8.140)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	513.0000	552.0000	7.602	0	0	0
15/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	123.0000	142.0000	15.447	0	0	0
15/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,975.0000	8,031.0000	0.702	0	0	0
15/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	42.0000	38.0000	(9.524)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	36.0000	46.0000	27.778	0	0	0
15/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,974.0000	2,028.0000	2.736	0	0	0
15/09/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	912.0000	866.0000	(5.044)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,097.0000	1,042.0000	(5.014)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	8,025.0000	8,081.0000	0.698	0	0	0
15/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
15/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,930.0000	3,986.0000	1.425	0	0	0
15/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,126.0000	3,070.0000	(1.791)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,926.0000	1,980.0000	2.804	0	0	0
15/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,174.0000	8,231.0000	0.697	0	0	0
15/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	318.0000	346.0000	8.805	0	0	0
15/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,175.0000	6,232.0000	0.923	0	0	0
15/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	213.0000	197.0000	(7.512)	0	0	0
15/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,876.0000	5,932.0000	0.953	0	0	0
15/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,126.0000	4,069.0000	(1.381)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,880.0000	3,936.0000	1.443	0	0	0
15/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	201.0000	186.0000	(7.463)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,636.0000	1,579.0000	(3.484)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,875.0000	7,931.0000	0.711	0	0	0
15/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	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
15/09/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
15/09/2009	ZAAD 2010/03/15	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	5.90	Call	Currency Future	708.0000	667.0000	(5.791)	0	0	0
15/09/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	513.0000	552.0000	7.602	0	0	0
15/09/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	14.90	Put	Currency Future	8,374.0000	8,431.0000	0.681	0	0	0
15/09/2009	ZAAD 2010/03/15	12.45	Put	Currency Future	5,926.0000	5,982.0000	0.945	0	0	0
15/09/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,029.0000	4,085.0000	1.390	0	0	0
15/09/2009	ZAAD 2010/03/15	8.90	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
15/09/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,026.0000	6,082.0000	0.929	0	0	0
15/09/2009	ZAAD 2010/03/15	5.90	Put	Currency Future	82.0000	97.0000	18.293	0	0	0
15/09/2009	ZAAD 2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	443.0000	479.0000	8.126	0	0	0
15/09/2009	ZAAD 2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	8.55	Put	Currency Future	2,071.0000	2,123.0000	2.511	0	0	0
15/09/2009	ZAAD 2010/03/15	2.80	Call	Currency Future	3,726.0000	3,669.0000	(1.530)	0	0	0
15/09/2009	ZAAD 2010/03/15	4.70	Call	Currency Future	1,833.0000	1,777.0000	(3.055)	0	0	0
15/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	269.0000	249.0000	(7.435)	0	0	0
15/09/2009	ZAAD 2010/03/15	10.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	4.80	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
15/09/2009	ZAAD 2010/03/15	14.45	Put	Currency Future	7,925.0000	7,981.0000	0.707	0	0	0
15/09/2009	ZAAD 2010/03/15	3.80	Call	Currency Future	2,728.0000	2,671.0000	(2.089)	0	0	0
15/09/2009	ZAAD 2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	6.00	Call	Currency Future	634.0000	595.0000	(6.151)	0	0	0
15/09/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	8.55	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
15/09/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	502.0000	467.0000	(6.972)	0	0	0
15/09/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	566.0000	528.0000	(6.714)	0	0	0
15/09/2009	ZAAD 2010/03/15	6.00	Put	Currency Future	108.0000	126.0000	16.667	0	0	0
15/09/2009	ZAAD 2010/03/15	6.20	Put	Currency Future	176.0000	197.0000	11.932	0	0	0
15/09/2009	ZAAD 2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	12.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	5.50	Put	Currency Future	23.0000	27.0000	17.391	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
15/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,026.0000	3,969.0000	(1.416)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,278.0000	4,335.0000	1.332	0	0	0
15/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
15/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,275.0000	6,332.0000	0.908	0	0	0
15/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,979.0000	4,035.0000	1.407	0	0	0
15/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,274.0000	8,331.0000	0.689	0	0	0
15/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,976.0000	6,032.0000	0.937	0	0	0
15/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,826.0000	3,769.0000	(1.490)	0	0	0
15/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,827.0000	2,771.0000	(1.981)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,784.0000	1,727.0000	(3.195)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	43.0000	55.0000	27.907	0	0	0
15/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	869.0000	824.0000	(5.178)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,214.0000	2,266.0000	2.349	0	0	0
15/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	40.0000	36.0000	(10.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,178.0000	4,235.0000	1.364	0	0	0
15/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,309.0000	2,362.0000	2.295	0	0	0
15/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,001.0000	952.0000	(4.895)	0	0	0
15/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,735.0000	1,678.0000	(3.285)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	786.0000	743.0000	(5.471)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	60.0000	74.0000	23.333	0	0	0
15/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,626.0000	3,569.0000	(1.572)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,405.0000	2,459.0000	2.245	0	0	0
15/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,357.0000	2,410.0000	2.249	0	0	0
15/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	33.0000	30.0000	(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
15/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,328.0000	4,384.0000	1.294	0	0	0
15/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,325.0000	6,382.0000	0.901	0	0	0
15/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,324.0000	8,381.0000	0.685	0	0	0
15/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,576.0000	3,519.0000	(1.594)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,424.0000	8,481.0000	0.677	0	0	0
15/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,425.0000	6,482.0000	0.887	0	0	0
15/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	71.0000	85.0000	19.718	0	0	0
15/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,428.0000	4,484.0000	1.265	0	0	0
15/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,454.0000	2,507.0000	2.160	0	0	0
15/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,578.0000	2,522.0000	(2.172)	0	0	0
15/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,587.0000	1,530.0000	(3.592)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	671.0000	630.0000	(6.110)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
15/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	94.0000	111.0000	18.085	0	0	0
15/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	747.0000	704.0000	(5.756)	0	0	0
15/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,685.0000	1,629.0000	(3.323)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
15/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
15/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	51.0000	64.0000	25.490	0	0	0
15/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	827.0000	783.0000	(5.320)	0	0	0
15/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,224.0000	8,281.0000	0.693	0	0	0
15/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,261.0000	2,314.0000	2.344	0	0	0
15/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,228.0000	4,285.0000	1.348	0	0	0
15/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,225.0000	6,282.0000	0.916	0	0	0
15/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
15/09/2009	ZAAD	2010/03/15	3.85	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
15/09/2009	ZAAD 2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2010/03/15	2.85	Call	Currency Future	3,676.0000	3,619.0000	(1.551)	0	0	0
15/09/2009	ZAAD 2010/03/15	3.85	Call	Currency Future	2,678.0000	2,621.0000	(2.128)	0	0	0
15/09/2009	ZAAD 2010/06/14			Currency Future	0.0000	6.5138	100.000	0.0000	0.0000	0
15/09/2009	ZAAD 2010/06/14	8.50	Call	Currency Future	0.0000	89.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	6.50	Put	Currency Future	0.0000	402.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	8.50	Put	Currency Future	0.0000	2,075.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	12.50	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	10.50	Put	Currency Future	0.0000	4,009.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	10.50	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	6.50	Call	Currency Future	0.0000	416.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	12.50	Put	Currency Future	0.0000	5,990.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	5.50	Put	Currency Future	0.0000	50.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	2.50	Call	Currency Future	0.0000	4,014.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	4.50	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	6.70	Put	Currency Future	0.0000	531.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	6.70	Call	Currency Future	0.0000	345.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	5.50	Call	Currency Future	0.0000	1,064.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	14.50	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	0.0000	3,016.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
15/09/2009	ZAAD 2010/06/14	4.50	Call	Currency Future	0.0000	2,024.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	3.50	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
15/09/2009	ZAAD 2010/06/14	14.50	Put	Currency Future	0.0000	7,988.0000	100.000	0	0	0

**Grand Total:** **940,112**