



# Derivatives High/Low Report

High/Low for 23/09/2009

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
23/09/2009	\$ / R 2009/12/14			Currency Future	7.4910	7.5532	0.830	7.5800	7.4600	334,468
23/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	402.0000	436.0000	8.458	0	0	0
23/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
23/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	20.0000	21.0000	5.000	0	0	3,000
23/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	288.0000	314.0000	9.028	0	0	0
23/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	247.0000	211.0000	(14.575)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
23/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,078.0000	2,016.0000	(2.984)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	92.0000	97.0000	5.435	0	0	87
23/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,809.0000	4,747.0000	(1.289)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,459.0000	5,397.0000	(1.136)	0	0	0
23/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,941.0000	4,003.0000	1.573	0	0	0
23/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,691.0000	2,753.0000	2.304	0	0	0
23/09/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,759.0000	7,697.0000	(0.799)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	869.0000	924.0000	6.329	0	0	0
23/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	552.0000	499.0000	(9.601)	0	0	100
23/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	801.0000	743.0000	(7.241)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	10.0000	11.0000	10.000	0	0	11,185
23/09/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.55	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
23/09/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	3,062.0000	3,000.0000	(2.025)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,163.0000	1,102.0000	(5.245)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,059.0000	5,997.0000	(1.023)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,509.0000	6,447.0000	(0.953)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,200.0000	1,260.0000	5.000	0	0	0
23/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	167.0000	177.0000	5.988	0	0	0
23/09/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	260
23/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,666.0000	2,604.0000	(2.326)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,560.0000	3,498.0000	(1.742)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.30	Call	Currency Future	4,191.0000	4,253.0000	1.479	0	0	0
23/09/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
23/09/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	476.0000	424.0000	(10.924)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	107.0000	112.0000	4.673	0	0	0
23/09/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	99.0000	104.0000	5.051	0	0	0
23/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
23/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,309.0000	4,247.0000	(1.439)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	46.0000	35.0000	(23.913)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	716.0000	659.0000	(7.961)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	5,509.0000	5,447.0000	(1.125)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
23/09/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	737.0000	789.0000	7.056	0	0	0
23/09/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	2,491.0000	2,553.0000	2.489	0	0	0
23/09/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	1,843.0000	1,905.0000	3.364	0	0	0
23/09/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	845.0000	787.0000	(6.864)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	180.0000	192.0000	6.667	0	0	0
23/09/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	80.0000	84.0000	5.000	0	0	0
23/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,859.0000	5,797.0000	(1.058)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.65	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
23/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	161.0000	133.0000	(17.391)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	143.0000	152.0000	6.294	0	0	1,700
23/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	758.0000	701.0000	(7.520)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,859.0000	4,797.0000	(1.276)	0	0	0
23/09/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,159.0000	6,097.0000	(1.007)	0	0	0
23/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,441.0000	2,504.0000	2.581	0	0	0
23/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,495.0000	1,557.0000	4.147	0	0	0
23/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	244.0000	262.0000	7.377	0	0	0
23/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	434.0000	470.0000	8.295	0	0	0
23/09/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	2,419.0000	2,357.0000	(2.563)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,304.0000	1,243.0000	(4.678)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,560.0000	3,498.0000	(1.742)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,859.0000	4,797.0000	(1.276)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,257.0000	1,196.0000	(4.853)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,210.0000	1,149.0000	(5.041)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,785.0000	1,723.0000	(3.473)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	74.0000	58.0000	(21.622)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,893.0000	1,954.0000	3.222	0	0	0
23/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
23/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	615.0000	661.0000	7.480	0	0	0
23/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	476.0000	424.0000	(10.924)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	303.0000	259.0000	(14.521)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	143.0000	117.0000	(18.182)	0	0	5,000
23/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,351.0000	1,290.0000	(4.515)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
23/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.35	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	403.0000	354.0000	(12.159)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	92.0000	97.0000	5.435	0	0	0
23/09/2009	\$ / R	2009/12/14	7.35	Call	Currency Future	342.0000	372.0000	8.772	0	0	0
23/09/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	4,259.0000	4,197.0000	(1.456)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,959.0000	4,897.0000	(1.250)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,959.0000	5,897.0000	(1.040)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	960.0000	1,017.0000	5.938	0	0	0
23/09/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.60	Call	Currency Future	914.0000	970.0000	6.127	0	0	0
23/09/2009	\$ / R	2009/12/14	6.35	Call	Currency Future	1,152.0000	1,211.0000	5.122	0	0	0
23/09/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	801.0000	743.0000	(7.241)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	889.0000	831.0000	(6.524)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,495.0000	1,433.0000	(4.147)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.90	Call	Currency Future	1,594.0000	1,656.0000	3.890	0	0	0
23/09/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	1,025.0000	965.0000	(5.854)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,409.0000	5,347.0000	(1.146)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	36.0000	36.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	167.0000	177.0000	5.988	0	0	0
23/09/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,659.0000	7,597.0000	(0.810)	0	0	0
23/09/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,609.0000	7,547.0000	(0.815)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.85	Put	Currency Future	7,359.0000	7,297.0000	(0.843)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.25	Call	Currency Future	3,241.0000	3,303.0000	1.913	0	0	0
23/09/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	201.0000	169.0000	(15.920)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	12.0000	13.0000	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
23/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,361.0000	3,299.0000	(1.845)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,909.0000	7,847.0000	(0.784)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	226.0000	242.0000	7.080	0	0	39
23/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	439.0000	388.0000	(11.617)	0	0	200
23/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
23/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,321.0000	2,259.0000	(2.671)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,715.0000	2,653.0000	(2.284)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,242.0000	2,304.0000	2.765	0	0	0
23/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	115.0000	121.0000	5.217	0	0	100
23/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,070.0000	1,010.0000	(5.607)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,117.0000	1,056.0000	(5.461)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,060.0000	3,997.0000	(1.552)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,841.0000	2,903.0000	2.182	0	0	0
23/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	303.0000	259.0000	(14.521)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	674.0000	618.0000	(8.309)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	513.0000	461.0000	(10.136)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,029.0000	1,967.0000	(3.056)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,311.0000	3,249.0000	(1.873)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,209.0000	4,147.0000	(1.473)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,249.0000	1,310.0000	4.884	0	0	0
23/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	244.0000	262.0000	7.377	0	0	0
23/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,736.0000	1,674.0000	(3.571)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	592.0000	537.0000	(9.291)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,980.0000	1,918.0000	(3.131)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.80	Call	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
23/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,159.0000	4,097.0000	(1.491)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,764.0000	2,702.0000	(2.243)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,809.0000	7,747.0000	(0.794)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
23/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	6,009.0000	5,947.0000	(1.032)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,159.0000	5,097.0000	(1.202)	0	0	0
23/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,159.0000	5,097.0000	(1.202)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,041.0000	3,103.0000	2.039	0	0	0
23/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	133.0000	141.0000	6.015	0	0	200
23/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	42.0000	43.0000	2.381	0	0	75
23/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,510.0000	3,448.0000	(1.766)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,309.0000	5,247.0000	(1.168)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	85.0000	67.0000	(21.176)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,191.0000	3,253.0000	1.943	0	0	0
23/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
23/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	592.0000	537.0000	(9.291)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	154.0000	164.0000	6.494	0	0	0
23/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,468.0000	2,407.0000	(2.472)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,359.0000	4,297.0000	(1.422)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,210.0000	1,149.0000	(5.041)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	576.0000	620.0000	7.639	0	0	0
23/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	39.0000	30.0000	(23.077)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	403.0000	354.0000	(12.159)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
23/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	674.0000	618.0000	(8.309)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/09/2009	\$ / R 2009/12/14	10.75	Call	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
23/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
23/09/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	2,741.0000	2,803.0000	2.262	0	0	0
23/09/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.50	Call	Currency Future	264.0000	287.0000	8.712	0	0	747
23/09/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	27.0000	28.0000	3.704	0	0	100
23/09/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,059.0000	6,997.0000	(0.878)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	889.0000	831.0000	(6.524)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,163.0000	1,102.0000	(5.245)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,162.0000	3,099.0000	(1.992)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	371.0000	404.0000	8.895	0	0	0
23/09/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	8,059.0000	7,997.0000	(0.769)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	780.0000	833.0000	6.795	0	0	0
23/09/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,055.0000	1,114.0000	5.592	0	0	0
23/09/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	273.0000	234.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	115.0000	121.0000	5.217	0	0	0
23/09/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,743.0000	1,805.0000	3.557	0	0	0
23/09/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,859.0000	7,797.0000	(0.789)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	2,042.0000	2,104.0000	3.036	0	0	0
23/09/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	934.0000	875.0000	(6.317)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,883.0000	1,821.0000	(3.293)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	5,559.0000	5,497.0000	(1.115)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
23/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,261.0000	3,199.0000	(1.901)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,309.0000	6,247.0000	(0.983)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	403.0000	354.0000	(12.159)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.25	Call	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
23/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,644.0000	1,705.0000	3.710	0	0	0
23/09/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	979.0000	920.0000	(6.027)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,311.0000	3,249.0000	(1.873)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,759.0000	4,697.0000	(1.303)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,641.0000	2,703.0000	2.348	0	0	0
23/09/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	180.0000	192.0000	6.667	0	0	0
23/09/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	539.0000	581.0000	7.792	0	0	0
23/09/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	335.0000	289.0000	(13.731)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	98.0000	78.0000	(20.408)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	70.0000	73.0000	4.286	0	0	247
23/09/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,060.0000	3,997.0000	(1.552)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,446.0000	1,507.0000	4.219	0	0	0
23/09/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	36.0000	36.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	3,461.0000	3,398.0000	(1.820)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,272.0000	2,211.0000	(2.685)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,591.0000	2,653.0000	2.393	0	0	0
23/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,459.0000	8,397.0000	(0.733)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,370.0000	2,308.0000	(2.616)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	194.0000	207.0000	6.701	0	0	0
23/09/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	439.0000	388.0000	(11.617)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,259.0000	7,197.0000	(0.854)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	64.0000	49.0000	(23.438)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,192.0000	2,254.0000	2.828	0	0	0
23/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
23/09/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
23/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,518.0000	2,456.0000	(2.462)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,411.0000	3,348.0000	(1.847)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,159.0000	4,097.0000	(1.491)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	655.0000	703.0000	7.328	0	0	0
23/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,694.0000	1,755.0000	3.601	0	0	0
23/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,559.0000	4,497.0000	(1.360)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,834.0000	1,772.0000	(3.381)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,559.0000	6,497.0000	(0.945)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,891.0000	2,953.0000	2.145	0	0	0
23/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,545.0000	1,606.0000	3.948	0	0	0
23/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
23/09/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,913.0000	2,851.0000	(2.128)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	55.0000	42.0000	(23.636)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,459.0000	6,397.0000	(0.960)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,025.0000	965.0000	(5.854)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,688.0000	1,626.0000	(3.673)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,659.0000	4,597.0000	(1.331)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,709.0000	4,647.0000	(1.317)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	180.0000	150.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,309.0000	7,247.0000	(0.848)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	11.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,399.0000	1,338.0000	(4.360)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	5,759.0000	5,697.0000	(1.077)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,359.0000	5,297.0000	(1.157)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.50	Put	Currency Future	7,009.0000	6,947.0000	(0.885)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,559.0000	8,497.0000	(0.724)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	288.0000	314.0000	9.028	0	0	21
23/09/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,814.0000	2,752.0000	(2.203)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,666.0000	2,604.0000	(2.326)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	5,909.0000	5,847.0000	(1.049)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,960.0000	3,897.0000	(1.591)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	6,209.0000	6,147.0000	(0.999)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,009.0000	8,947.0000	(0.688)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.35	Call	Currency Future	2,142.0000	2,204.0000	2.894	0	0	0
23/09/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	29.0000	29.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	696.0000	745.0000	7.040	0	0	0
23/09/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,759.0000	8,697.0000	(0.708)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,959.0000	6,897.0000	(0.891)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,495.0000	1,433.0000	(4.147)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,112.0000	3,050.0000	(1.992)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,809.0000	6,747.0000	(0.911)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,141.0000	3,203.0000	1.974	0	0	0
23/09/2009	\$ / R	2009/12/14	4.95	Call	Currency Future	2,541.0000	2,603.0000	2.440	0	0	0
23/09/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,257.0000	1,196.0000	(4.853)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	34.0000	34.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,659.0000	8,597.0000	(0.716)	0	0	0
23/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,007.0000	1,065.0000	5.760	0	0	0
23/09/2009	\$ / R	2009/12/14	6.40	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,441.0000	3,503.0000	1.802	0	0	0
23/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,609.0000	4,547.0000	(1.345)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	6.50	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,409.0000	7,347.0000	(0.837)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.20	Put	Currency Future	8,709.0000	8,647.0000	(0.712)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,543.0000	1,481.0000	(4.018)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,639.0000	1,577.0000	(3.783)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.15	Call	Currency Future	2,342.0000	2,404.0000	2.647	0	0	0
23/09/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,992.0000	2,054.0000	3.112	0	0	0
23/09/2009	\$ / R	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,292.0000	2,354.0000	2.705	0	0	0
23/09/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,567.0000	2,505.0000	(2.415)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,359.0000	5,297.0000	(1.157)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,092.0000	2,154.0000	2.964	0	0	0
23/09/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.45	Put	Currency Future	8,959.0000	8,897.0000	(0.692)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,117.0000	1,056.0000	(5.461)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,341.0000	3,403.0000	1.856	0	0	0
23/09/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,859.0000	5,797.0000	(1.058)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,809.0000	8,747.0000	(0.704)	0	0	0
23/09/2009	\$ / 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
23/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,103.0000	1,163.0000	5.440	0	0	0
23/09/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	3,291.0000	3,353.0000	1.884	0	0	0
23/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	75.0000	78.0000	4.000	0	0	50
23/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	467.0000	506.0000	8.351	0	0	0
23/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	74.0000	58.0000	(21.622)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,091.0000	3,153.0000	2.006	0	0	0
23/09/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,641.0000	3,703.0000	1.703	0	0	0
23/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	247.0000	211.0000	(14.575)	0	0	10
23/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	38.0000	38.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	126.0000	103.0000	(18.254)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	615.0000	661.0000	7.480	0	0	0
23/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,859.0000	8,797.0000	(0.700)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,298.0000	1,359.0000	4.700	0	0	0
23/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,109.0000	7,047.0000	(0.872)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,447.0000	1,385.0000	(4.285)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,834.0000	1,772.0000	(3.381)	0	0	0
23/09/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,591.0000	3,653.0000	1.727	0	0	0
23/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,397.0000	1,458.0000	4.366	0	0	0
23/09/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	315.0000	342.0000	8.571	0	0	15,512
23/09/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	6,659.0000	6,597.0000	(0.931)	0	0	0
23/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,859.0000	6,797.0000	(0.904)	0	0	0
23/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,980.0000	1,918.0000	(3.131)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,409.0000	8,347.0000	(0.737)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,709.0000	6,647.0000	(0.924)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	934.0000	875.0000	(6.317)	0	0	0
23/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,211.0000	3,149.0000	(1.931)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,347.0000	1,408.0000	4.529	0	0	0
23/09/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	3,391.0000	3,453.0000	1.828	0	0	0
23/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,359.0000	6,297.0000	(0.975)	0	0	0
23/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,759.0000	6,697.0000	(0.917)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	123.0000	130.0000	5.691	0	0	2,560
23/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,391.0000	2,454.0000	2.635	0	0	0
23/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,447.0000	1,385.0000	(4.285)	0	0	0
23/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,259.0000	8,197.0000	(0.751)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,359.0000	8,297.0000	(0.742)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,468.0000	2,407.0000	(2.472)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	111.0000	90.0000	(18.919)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	632.0000	577.0000	(8.703)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,609.0000	5,547.0000	(1.105)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,736.0000	1,674.0000	(3.571)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	502.0000	543.0000	8.167	0	0	0
23/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	22.0000	23.0000	4.545	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,459.0000	7,397.0000	(0.831)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,609.0000	8,547.0000	(0.720)	0	0	0
23/09/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	38.0000	38.0000	-	0	0	15,512
23/09/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,541.0000	3,603.0000	1.751	0	0	0
23/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,109.0000	4,047.0000	(1.509)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.00	Call	Currency Future	3,491.0000	3,553.0000	1.776	0	0	0
23/09/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,991.0000	3,053.0000	2.073	0	0	0
23/09/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	16.40	Put	Currency Future	8,909.0000	8,847.0000	(0.696)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,931.0000	1,869.0000	(3.211)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	368.0000	321.0000	(12.772)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,609.0000	6,547.0000	(0.938)	0	0	0
23/09/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	224.0000	189.0000	(15.625)	0	0	0
23/09/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,509.0000	8,447.0000	(0.729)	0	0	0
23/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	209.0000	224.0000	7.177	0	0	0
23/09/2009	\$ / R	2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,741.0000	3,803.0000	1.657	0	0	0
23/09/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,941.0000	4,003.0000	1.573	0	0	0
23/09/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
23/09/2009	\$ / R	2009/12/14	14.40	Put	Currency Future	6,909.0000	6,847.0000	(0.897)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,370.0000	2,308.0000	(2.616)	0	0	0
23/09/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,941.0000	3,003.0000	2.108	0	0	0
23/09/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,809.0000	4,747.0000	(1.289)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,710.0000	3,648.0000	(1.671)	0	0	0
23/09/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,062.0000	3,000.0000	(2.025)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,010.0000	3,947.0000	(1.571)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	824.0000	878.0000	6.553	0	0	0
23/09/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,509.0000	4,447.0000	(1.375)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,359.0000	4,297.0000	(1.422)	0	0	0
23/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,891.0000	3,953.0000	1.593	0	0	0
23/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,309.0000	5,247.0000	(1.168)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,793.0000	1,855.0000	3.458	0	0	0
23/09/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	4,909.0000	4,847.0000	(1.263)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,760.0000	3,698.0000	(1.649)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,694.0000	1,755.0000	3.601	0	0	0
23/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	737.0000	789.0000	7.056	0	0	0
23/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,616.0000	2,554.0000	(2.370)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	3,012.0000	2,950.0000	(2.058)	0	0	0
23/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	143.0000	117.0000	(18.182)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,209.0000	8,147.0000	(0.755)	0	0	0
23/09/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,691.0000	3,753.0000	1.680	0	0	0
23/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	434.0000	470.0000	8.295	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,224.0000	2,162.0000	(2.788)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,691.0000	2,753.0000	2.304	0	0	0
23/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,864.0000	2,801.0000	(2.200)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	46.0000	35.0000	(23.913)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,942.0000	2,004.0000	3.193	0	0	0
23/09/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,041.0000	4,103.0000	1.534	0	0	0
23/09/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,810.0000	3,748.0000	(1.627)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	9,530
23/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,399.0000	1,338.0000	(4.360)	0	0	0
23/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,616.0000	2,554.0000	(2.370)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,610.0000	3,548.0000	(1.717)	0	0	0
23/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,810.0000	3,748.0000	(1.627)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,660.0000	3,598.0000	(1.694)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	5,709.0000	5,647.0000	(1.086)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,409.0000	4,347.0000	(1.406)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,109.0000	5,047.0000	(1.214)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
23/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,041.0000	3,103.0000	2.039	0	0	0
23/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,409.0000	6,347.0000	(0.967)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,042.0000	2,104.0000	3.036	0	0	0
23/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	3,910.0000	3,847.0000	(1.611)	0	0	0
23/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	960.0000	1,017.0000	5.938	0	0	0
23/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,715.0000	2,653.0000	(2.284)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,055.0000	1,114.0000	5.592	0	0	0
23/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,351.0000	1,290.0000	(4.515)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,959.0000	7,897.0000	(0.779)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,309.0000	4,247.0000	(1.439)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	5,009.0000	4,947.0000	(1.238)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,109.0000	6,047.0000	(1.015)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,009.0000	7,947.0000	(0.774)	0	0	0
23/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,259.0000	6,197.0000	(0.991)	0	0	0
23/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,791.0000	2,853.0000	2.221	0	0	0
23/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,159.0000	8,097.0000	(0.760)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,059.0000	4,997.0000	(1.226)	0	0	0
23/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
23/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,609.0000	5,547.0000	(1.105)	0	0	0
23/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,459.0000	4,397.0000	(1.390)	0	0	0
23/09/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,791.0000	3,853.0000	1.635	0	0	0
23/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,860.0000	3,798.0000	(1.606)	0	0	0
23/09/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2009/12/14	9.65	Put	Currency Future	2,175.0000	2,113.0000	(2.851)	0	0	0
23/09/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,209.0000	5,147.0000	(1.190)	0	0	0
23/09/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	3,991.0000	4,053.0000	1.553	0	0	0
23/09/2009	\$ / R	2009/12/14	9.65	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,126.0000	2,065.0000	(2.869)	0	0	0
23/09/2009	\$ / R	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,639.0000	1,577.0000	(3.783)	0	0	0
23/09/2009	\$ / R	2009/12/14	3.65	Call	Currency Future	3,841.0000	3,903.0000	1.614	0	0	0
23/09/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,224.0000	2,162.0000	(2.788)	0	0	0
23/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,409.0000	4,347.0000	(1.406)	0	0	0
23/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,809.0000	5,747.0000	(1.067)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,609.0000	4,547.0000	(1.345)	0	0	0
23/09/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,963.0000	2,901.0000	(2.092)	0	0	0
23/09/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,109.0000	8,047.0000	(0.765)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,126.0000	2,065.0000	(2.869)	0	0	0
23/09/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,309.0000	8,247.0000	(0.746)	0	0	0
23/09/2009	\$ / R	2010/03/15			Currency Future	7.6170	7.6811	0.842	7.7000	7.6400	11,862
23/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,860.0000	3,797.0000	(1.632)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,090.0000	6,027.0000	(1.034)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,782.0000	2,719.0000	(2.265)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,402.0000	4,339.0000	(1.431)	0	0	0
23/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	628.0000	666.0000	6.051	0	0	0
23/09/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	109.0000	112.0000	2.752	0	0	18,339
23/09/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,244.0000	5,181.0000	(1.201)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,769.0000	2,833.0000	2.311	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	990.0000	1,041.0000	5.152	0	0	0
23/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,063.0000	1,005.0000	(5.456)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	6,189.0000	6,126.0000	(1.018)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	5,543.0000	5,479.0000	(1.155)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	73.0000	60.0000	(17.808)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	591.0000	541.0000	(8.460)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	1,413.0000	1,354.0000	(4.176)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,123.0000	3,060.0000	(2.017)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,730.0000	1,792.0000	3.584	0	0	0
23/09/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	2,869.0000	2,932.0000	2.196	0	0	0
23/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	180.0000	186.0000	3.333	0	0	15,890
23/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	187.0000	195.0000	4.278	0	0	0
23/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
23/09/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,057.0000	3,994.0000	(1.553)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	342.0000	307.0000	(10.234)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	1,877.0000	1,939.0000	3.303	0	0	0
23/09/2009	\$ / R 2010/03/15	12.20	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	411.0000	438.0000	6.569	0	0	0
23/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	338.0000	355.0000	5.030	0	0	0
23/09/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	130.0000	135.0000	3.846	0	0	0
23/09/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
23/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,637.0000	2,574.0000	(2.389)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	459.0000	488.0000	6.318	0	0	0
23/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,779.0000	1,841.0000	3.485	0	0	0
23/09/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	211.0000	185.0000	(12.322)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	367.0000	332.0000	(9.537)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,613.0000	3,550.0000	(1.744)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,781.0000	1,720.0000	(3.425)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,830.0000	2,768.0000	(2.191)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	355.0000	373.0000	5.070	0	0	0
23/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	521.0000	474.0000	(9.021)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	663.0000	612.0000	(7.692)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,540.0000	2,478.0000	(2.441)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	872.0000	919.0000	5.390	0	0	0
23/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,600.0000	4,537.0000	(1.370)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,235.0000	1,177.0000	(4.696)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
23/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	394.0000	357.0000	(9.391)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	308.0000	322.0000	4.545	0	0	0
23/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,318.0000	3,256.0000	(1.869)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,925.0000	1,988.0000	3.273	0	0	0
23/09/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	816.0000	762.0000	(6.618)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,111.0000	2,050.0000	(2.890)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,324.0000	1,265.0000	(4.456)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,344.0000	5,280.0000	(1.198)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	5,096.0000	5,032.0000	(1.256)	0	0	0
23/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	2,918.0000	2,982.0000	2.193	0	0	0
23/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	488.0000	441.0000	(9.631)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	1,020.0000	963.0000	(5.588)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,891.0000	5,827.0000	(1.086)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
23/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	105.0000	88.0000	(16.190)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	159.0000	137.0000	(13.836)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,164.0000	1,222.0000	4.983	0	0	0
23/09/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	152.0000	158.0000	3.947	0	0	0
23/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	141.0000	146.0000	3.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	5,394.0000	5,330.0000	(1.187)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	726.0000	768.0000	5.785	0	0	0
23/09/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,348.0000	2,287.0000	(2.598)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	113.0000	116.0000	2.655	0	0	0
23/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	834.0000	880.0000	5.516	0	0	0
23/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	3,417.0000	3,354.0000	(1.844)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,255.0000	1,314.0000	4.701	0	0	0
23/09/2009	\$ / R	2010/03/15	7.30	Put	Currency Future	250.0000	221.0000	(11.600)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	117.0000	99.0000	(15.385)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	68.0000	71.0000	4.412	0	0	28,586
23/09/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	223.0000	232.0000	4.036	0	0	0
23/09/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	65.0000	68.0000	4.615	0	0	0
23/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
23/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
23/09/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.75	Call	Currency Future	950.0000	1,000.0000	5.263	0	0	0
23/09/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,642.0000	1,581.0000	(3.715)	0	0	0
23/09/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	856.0000	801.0000	(6.425)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	3,663.0000	3,599.0000	(1.747)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,712.0000	3,649.0000	(1.697)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,733.0000	2,671.0000	(2.269)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,596.0000	1,535.0000	(3.822)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,025.0000	2,962.0000	(2.083)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/09/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	65.0000	55.0000	(15.385)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,719.0000	2,783.0000	2.354	0	0	0
23/09/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
23/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	29.0000	30.0000	3.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,798.0000	4,735.0000	(1.313)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,046.0000	4,983.0000	(1.249)	0	0	0
23/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,217.0000	4,281.0000	1.518	0	0	0
23/09/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,688.0000	1,627.0000	(3.614)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,118.0000	3,182.0000	2.053	0	0	0
23/09/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	267.0000	279.0000	4.494	0	0	0
23/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
23/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
23/09/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,034.0000	7,969.0000	(0.809)	0	0	0
23/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,570.0000	2,633.0000	2.451	0	0	0
23/09/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	700.0000	648.0000	(7.429)	0	0	0
23/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	195.0000	203.0000	4.103	0	0	0
23/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,253.0000	2,192.0000	(2.708)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
23/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,540.0000	2,478.0000	(2.441)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,064.0000	2,002.0000	(3.004)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.75	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,123.0000	2,186.0000	2.967	0	0	0
23/09/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	978.0000	922.0000	(5.726)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,592.0000	5,529.0000	(1.127)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
23/09/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
23/09/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
23/09/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,586.0000	1,647.0000	3.846	0	0	0
23/09/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	233.0000	243.0000	4.292	0	0	0
23/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,492.0000	2,430.0000	(2.488)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
23/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,205.0000	4,142.0000	(1.498)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	1,032.0000	1,086.0000	5.233	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	81.0000	83.0000	2.469	0	0	0
23/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,304.0000	4,241.0000	(1.464)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,637.0000	2,574.0000	(2.389)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,470.0000	2,534.0000	2.591	0	0	0
23/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	146.0000	152.0000	4.110	0	0	0
23/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,515.0000	3,452.0000	(1.792)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	538.0000	572.0000	6.320	0	0	0
23/09/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	738.0000	686.0000	(7.046)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,168.0000	3,232.0000	2.020	0	0	0
23/09/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	280.0000	293.0000	4.643	0	0	0
23/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,064.0000	2,002.0000	(3.004)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	317.0000	284.0000	(10.410)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	255.0000	267.0000	4.706	0	0	0
23/09/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,279.0000	1,220.0000	(4.613)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
23/09/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	70.0000	73.0000	4.286	0	0	0
23/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,922.0000	1,860.0000	(3.226)	0	0	0
23/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	556.0000	507.0000	(8.813)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,418.0000	3,482.0000	1.872	0	0	0
23/09/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	1,192.0000	1,133.0000	(4.950)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
23/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,220.0000	3,158.0000	(1.925)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	6,388.0000	6,324.0000	(1.002)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
23/09/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	3,967.0000	4,031.0000	1.613	0	0	0
23/09/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	323.0000	338.0000	4.644	0	0	0
23/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	484.0000	515.0000	6.405	0	0	0
23/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	456.0000	410.0000	(10.088)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,420.0000	2,484.0000	2.645	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
23/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
23/09/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,253.0000	2,192.0000	(2.708)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	434.0000	463.0000	6.682	0	0	15,890
23/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,550.0000	1,489.0000	(3.935)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,733.0000	2,671.0000	(2.269)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/09/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	5,294.0000	5,231.0000	(1.190)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,748.0000	4,685.0000	(1.327)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,209.0000	1,268.0000	4.880	0	0	0
23/09/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	4,699.0000	4,636.0000	(1.341)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	159.0000	164.0000	3.145	0	0	0
23/09/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,148.0000	1,090.0000	(5.052)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,367.0000	3,305.0000	(1.841)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,504.0000	1,444.0000	(3.989)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	1,682.0000	1,744.0000	3.686	0	0	0
23/09/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	28,586
23/09/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	165.0000	171.0000	3.636	0	0	0
23/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
23/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
23/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	121.0000	125.0000	3.306	0	0	0
23/09/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,897.0000	4,834.0000	(1.287)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,172.0000	2,236.0000	2.947	0	0	0
23/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,466.0000	3,403.0000	(1.818)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	896.0000	841.0000	(6.138)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
23/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/09/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	5,642.0000	5,579.0000	(1.117)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,444.0000	2,382.0000	(2.537)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	797.0000	842.0000	5.646	0	0	0
23/09/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	294.0000	262.0000	(10.884)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	373.0000	391.0000	4.826	0	0	0
23/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	33.0000	34.0000	3.030	0	0	18,339
23/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,105.0000	1,047.0000	(5.249)	0	0	0
23/09/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,368.0000	1,309.0000	(4.313)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	3,909.0000	3,846.0000	(1.612)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/09/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,520.0000	2,584.0000	2.540	0	0	0
23/09/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,302.0000	1,361.0000	4.531	0	0	0
23/09/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,040.0000	5,977.0000	(1.043)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	130.0000	111.0000	(14.615)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	373.0000	391.0000	4.826	0	0	0
23/09/2009	\$ / R	2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	172.0000	179.0000	4.070	0	0	0
23/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	567.0000	602.0000	6.173	0	0	0
23/09/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,669.0000	2,733.0000	2.398	0	0	0
23/09/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,271.0000	2,335.0000	2.818	0	0	0
23/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,487.0000	6,424.0000	(0.971)	0	0	0
23/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	456.0000	410.0000	(10.088)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.20	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,348.0000	1,408.0000	4.451	0	0	0
23/09/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,158.0000	2,097.0000	(2.827)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,268.0000	3,332.0000	1.958	0	0	0
23/09/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	511.0000	543.0000	6.262	0	0	0
23/09/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	4.0000	5.0000	25.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	213.0000	222.0000	4.225	0	0	0
23/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
23/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,321.0000	2,385.0000	2.757	0	0	0
23/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,301.0000	2,239.0000	(2.694)	0	0	0
23/09/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,784.0000	7,720.0000	(0.822)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	175.0000	152.0000	(13.143)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,733.0000	8,669.0000	(0.733)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
23/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,564.0000	3,501.0000	(1.768)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,686.0000	6,623.0000	(0.942)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
23/09/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	692.0000	733.0000	5.925	0	0	0
23/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	271.0000	241.0000	(11.070)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,218.0000	3,282.0000	1.989	0	0	0
23/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,443.0000	1,503.0000	4.158	0	0	0
23/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	135.0000	140.0000	3.704	0	0	0
23/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,875.0000	1,813.0000	(3.307)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,269.0000	3,207.0000	(1.897)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,969.0000	1,908.0000	(3.098)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	8,683.0000	8,619.0000	(0.737)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,828.0000	1,767.0000	(3.337)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,301.0000	2,239.0000	(2.694)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
23/09/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
23/09/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
23/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,538.0000	1,599.0000	3.966	0	0	0
23/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,222.0000	2,285.0000	2.835	0	0	0
23/09/2009	\$ / R 2010/03/15	14.40	Call	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
23/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
23/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,074.0000	3,011.0000	(2.049)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	5,493.0000	5,429.0000	(1.165)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,786.0000	6,722.0000	(0.943)	0	0	0
23/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,459.0000	1,399.0000	(4.112)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/09/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	4,848.0000	4,784.0000	(1.320)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,501.0000	4,438.0000	(1.400)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,074.0000	1,131.0000	5.307	0	0	0
23/09/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,587.0000	6,523.0000	(0.972)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,518.0000	3,582.0000	1.819	0	0	0
23/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,947.0000	4,883.0000	(1.294)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,976.0000	2,914.0000	(2.083)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,483.0000	8,419.0000	(0.754)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,782.0000	2,719.0000	(2.265)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,318.0000	3,382.0000	1.929	0	0	0
23/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
23/09/2009	\$ / R	2010/03/15	14.35	Put	Currency Future	6,736.0000	6,672.0000	(0.950)	0	0	0
23/09/2009	\$ / R	2010/03/15	14.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
23/09/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,742.0000	5,678.0000	(1.115)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	14.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,588.0000	2,526.0000	(2.396)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,564.0000	3,501.0000	(1.768)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,649.0000	4,586.0000	(1.355)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.45	Put	Currency Future	8,833.0000	8,769.0000	(0.725)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.60	Call	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
23/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
23/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,074.0000	3,011.0000	(2.049)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,583.0000	8,519.0000	(0.746)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,781.0000	1,720.0000	(3.425)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,836.0000	6,772.0000	(0.936)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	98.0000	101.0000	3.061	0	0	0
23/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,459.0000	1,399.0000	(4.112)	0	0	0
23/09/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,437.0000	6,374.0000	(0.979)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
23/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,396.0000	2,335.0000	(2.546)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
23/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,371.0000	2,434.0000	2.657	0	0	0
23/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,111.0000	2,050.0000	(2.890)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
23/09/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
23/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,568.0000	3,632.0000	1.794	0	0	0
23/09/2009	\$ / R	2010/03/15	5.65	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,761.0000	3,698.0000	(1.675)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	59.0000	61.0000	3.390	0	0	0
23/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
23/09/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	777.0000	723.0000	(6.950)	0	0	0
23/09/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,983.0000	8,919.0000	(0.712)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
23/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
23/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,318.0000	3,256.0000	(1.869)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,024.0000	2,087.0000	3.113	0	0	0
23/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	244.0000	255.0000	4.508	0	0	279
23/09/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,927.0000	2,865.0000	(2.118)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,206.0000	2,145.0000	(2.765)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,991.0000	5,927.0000	(1.068)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,433.0000	8,369.0000	(0.759)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	5,443.0000	5,380.0000	(1.157)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,685.0000	2,623.0000	(2.309)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,811.0000	3,747.0000	(1.679)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,633.0000	8,569.0000	(0.741)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	1,975.0000	2,038.0000	3.190	0	0	0
23/09/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,018.0000	3,082.0000	2.121	0	0	0
23/09/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	424.0000	383.0000	(9.670)	0	0	0
23/09/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	204.0000	212.0000	3.922	0	0	0
23/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,922.0000	1,860.0000	(3.226)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,492.0000	2,430.0000	(2.488)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,551.0000	4,487.0000	(1.406)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,883.0000	8,819.0000	(0.720)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,985.0000	6,921.0000	(0.916)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,588.0000	2,526.0000	(2.396)	0	0	0
23/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
23/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,533.0000	8,469.0000	(0.750)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,886.0000	6,822.0000	(0.929)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
23/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,537.0000	6,473.0000	(0.979)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	192.0000	168.0000	(12.500)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	9,033.0000	8,969.0000	(0.709)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,783.0000	8,719.0000	(0.729)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	144.0000	123.0000	(14.583)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,996.0000	4,933.0000	(1.261)	0	0	0
23/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	597.0000	633.0000	6.030	0	0	0
23/09/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	7,035.0000	6,971.0000	(0.910)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	761.0000	805.0000	5.782	0	0	0
23/09/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,933.0000	8,869.0000	(0.716)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
23/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,396.0000	2,335.0000	(2.546)	0	0	0
23/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,688.0000	1,627.0000	(3.614)	0	0	0
23/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	230.0000	202.0000	(12.174)	0	0	0
23/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,767.0000	3,831.0000	1.699	0	0	0
23/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,068.0000	3,132.0000	2.086	0	0	0
23/09/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	391.0000	414.0000	5.882	0	0	279
23/09/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
23/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
23/09/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	6,637.0000	6,573.0000	(0.964)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	2,968.0000	3,032.0000	2.156	0	0	0
23/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	1,634.0000	1,695.0000	3.733	0	0	0
23/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,368.0000	3,432.0000	1.900	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	6,935.0000	6,872.0000	(0.908)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,017.0000	1,955.0000	(3.074)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,811.0000	3,747.0000	(1.679)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,515.0000	3,452.0000	(1.792)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.25	Call	Currency Future	1,395.0000	1,455.0000	4.301	0	0	0
23/09/2009	\$ / R	2010/03/15	13.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,119.0000	1,176.0000	5.094	0	0	0
23/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,233.0000	8,169.0000	(0.777)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	4.00	Call	Currency Future	3,617.0000	3,682.0000	1.797	0	0	0
23/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,073.0000	2,137.0000	3.087	0	0	0
23/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	937.0000	881.0000	(5.977)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,468.0000	3,532.0000	1.845	0	0	0
23/09/2009	\$ / R	2010/03/15	13.85	Put	Currency Future	6,239.0000	6,175.0000	(1.026)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.00	Call	Currency Future	2,619.0000	2,683.0000	2.444	0	0	0
23/09/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	659.0000	699.0000	6.070	0	0	0
23/09/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/09/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,490.0000	1,551.0000	4.094	0	0	0
23/09/2009	\$ / R	2010/03/15	16.00	Put	Currency Future	8,383.0000	8,319.0000	(0.763)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
23/09/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,791.0000	5,728.0000	(1.088)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	113.0000	116.0000	2.655	0	0	0
23/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,171.0000	3,109.0000	(1.955)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,692.0000	5,628.0000	(1.124)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
23/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,596.0000	1,535.0000	(3.822)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,220.0000	3,158.0000	(1.925)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
23/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,025.0000	2,962.0000	(2.083)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	37.0000	39.0000	5.405	0	0	0

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23/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,269.0000	3,207.0000	(1.897)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,959.0000	3,895.0000	(1.617)	0	0	0
23/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
23/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	95.0000	98.0000	3.158	0	0	0
23/09/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	627.0000	576.0000	(8.134)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
23/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,828.0000	1,767.0000	(3.337)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,712.0000	3,649.0000	(1.697)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
23/09/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,879.0000	2,816.0000	(2.188)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,748.0000	4,685.0000	(1.327)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,156.0000	4,093.0000	(1.516)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,119.0000	1,176.0000	5.094	0	0	0
23/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,941.0000	5,877.0000	(1.077)	0	0	0
23/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	294.0000	307.0000	4.422	0	0	0
23/09/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,734.0000	1,673.0000	(3.518)	0	0	0
23/09/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,008.0000	3,945.0000	(1.572)	0	0	0
23/09/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	2,073.0000	2,137.0000	3.087	0	0	0
23/09/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	101.0000	104.0000	2.970	0	0	0
23/09/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
23/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	367.0000	332.0000	(9.537)	0	0	0
23/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	434.0000	463.0000	6.682	0	0	0
23/09/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,841.0000	5,778.0000	(1.079)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,934.0000	7,870.0000	(0.807)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,008.0000	3,945.0000	(1.572)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,068.0000	3,132.0000	2.086	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	6,288.0000	6,225.0000	(1.002)	0	0	0
23/09/2009	\$ / R 2010/03/15	3.55	Call	Currency Future	4,067.0000	4,131.0000	1.574	0	0	0
23/09/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,205.0000	4,142.0000	(1.498)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,254.0000	4,191.0000	(1.481)	0	0	0
23/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,452.0000	4,389.0000	(1.415)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,353.0000	4,290.0000	(1.447)	0	0	0
23/09/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,084.0000	8,019.0000	(0.804)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,107.0000	4,044.0000	(1.534)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
23/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,158.0000	2,097.0000	(2.827)	0	0	0
23/09/2009	\$ / R 2010/03/15	3.80	Call	Currency Future	3,817.0000	3,881.0000	1.677	0	0	0
23/09/2009	\$ / R 2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	4.80	Call	Currency Future	2,819.0000	2,883.0000	2.270	0	0	0
23/09/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	75.0000	79.0000	5.333	0	0	0
23/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,254.0000	4,191.0000	(1.481)	0	0	0
23/09/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,338.0000	6,275.0000	(0.994)	0	0	0
23/09/2009	\$ / R 2010/03/15	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,976.0000	2,914.0000	(2.083)	0	0	0
23/09/2009	\$ / R 2010/03/15	5.80	Call	Currency Future	1,828.0000	1,890.0000	3.392	0	0	0
23/09/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
23/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/09/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,761.0000	3,698.0000	(1.675)	0	0	0
23/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	910.0000	959.0000	5.385	0	0	0
23/09/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
23/09/2009	\$ / R 2010/03/15	3.70	Call	Currency Future	3,917.0000	3,981.0000	1.634	0	0	0
23/09/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,850.0000	3,787.0000	(1.636)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,918.0000	2,982.0000	2.193	0	0	0
23/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,466.0000	3,403.0000	(1.818)	0	0	0
23/09/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	93.0000	78.0000	(16.129)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,925.0000	1,988.0000	3.273	0	0	0
23/09/2009	\$ / R	2010/03/15	15.80	Put	Currency Future	8,183.0000	8,119.0000	(0.782)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.90	Put	Currency Future	8,283.0000	8,219.0000	(0.773)	0	0	0
23/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	73.0000	60.0000	(17.808)	0	0	0
23/09/2009	\$ / R	2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	990.0000	1,041.0000	5.152	0	0	0
23/09/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	3.90	Call	Currency Future	3,717.0000	3,781.0000	1.722	0	0	0
23/09/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,017.0000	4,081.0000	1.593	0	0	0
23/09/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	7,984.0000	7,920.0000	(0.802)	0	0	0
23/09/2009	\$ / R	2010/06/14			Currency Future	7.7422	7.8074	0.842	7.8300	7.7400	1,447
23/09/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,180.0000	1,122.0000	(4.915)	0	0	0
23/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	118.0000	120.0000	1.695	0	0	0
23/09/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	533.0000	557.0000	4.503	0	0	0
23/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	490.0000	449.0000	(8.367)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,748.0000	2,813.0000	2.365	0	0	0
23/09/2009	\$ / R	2010/06/14	13.35	Call	Currency Future	32.0000	32.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,937.0000	5,872.0000	(1.095)	0	0	0
23/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,564.0000	1,504.0000	(3.836)	0	0	0
23/09/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	410.0000	425.0000	3.659	0	0	0
23/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,058.0000	1,002.0000	(5.293)	0	0	0
23/09/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	219.0000	224.0000	2.283	0	0	0
23/09/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
23/09/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	184.0000	188.0000	2.174	0	0	0
23/09/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
23/09/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	63.0000	64.0000	1.587	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,154.0000	2,218.0000	2.971	0	0	0
23/09/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	206.0000	211.0000	2.427	0	0	0
23/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	718.0000	668.0000	(6.964)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,476.0000	1,417.0000	(3.997)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	157.0000	160.0000	1.911	0	0	0
23/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,432.0000	2,369.0000	(2.590)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,969.0000	1,907.0000	(3.149)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,921.0000	3,856.0000	(1.658)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	550.0000	505.0000	(8.182)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	2,015.0000	1,953.0000	(3.077)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	124.0000	127.0000	2.419	0	0	0
23/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
23/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,228.0000	1,282.0000	4.397	0	0	0
23/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	492.0000	512.0000	4.065	0	0	0
23/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,714.0000	2,651.0000	(2.321)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,697.0000	1,636.0000	(3.595)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.60	Put	Currency Future	5,887.0000	5,822.0000	(1.104)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	86.0000	75.0000	(12.791)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	475.0000	493.0000	3.789	0	0	0
23/09/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	300.0000	309.0000	3.000	0	0	0
23/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
23/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,165.0000	4,101.0000	(1.537)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,952.0000	2,889.0000	(2.134)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,897.0000	2,962.0000	2.244	0	0	0
23/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
23/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,809.0000	2,746.0000	(2.243)	0	0	0
23/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	753.0000	703.0000	(6.640)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,986.0000	5,921.0000	(1.086)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,385.0000	3,321.0000	(1.891)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	511.0000	534.0000	4.501	0	0	433
23/09/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	92.0000	94.0000	2.174	0	0	0
23/09/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	4,243.0000	4,308.0000	1.532	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	95.0000	96.0000	1.053	0	0	0
23/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
23/09/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	332.0000	343.0000	3.313	0	0	0
23/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	232.0000	239.0000	3.017	0	0	0
23/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
23/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,905.0000	2,841.0000	(2.203)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,314.0000	1,369.0000	4.186	0	0	0
23/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,311.0000	4,247.0000	(1.485)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	214.0000	189.0000	(11.682)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,911.0000	1,973.0000	3.244	0	0	0
23/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,434.0000	3,370.0000	(1.864)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	940.0000	886.0000	(5.745)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	212.0000	218.0000	2.830	0	0	0
23/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,573.0000	2,510.0000	(2.449)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
23/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	396.0000	410.0000	3.535	0	0	0
23/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,146.0000	3,211.0000	2.066	0	0	0
23/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	582.0000	536.0000	(7.904)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	189.0000	194.0000	2.646	0	0	0
23/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	36.0000	36.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	856.0000	896.0000	4.673	0	0	0
23/09/2009	\$ / R 2010/06/14	11.70	Put	Currency Future	4,019.0000	3,954.0000	(1.617)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	578.0000	604.0000	4.498	0	0	0
23/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	3,000.0000	2,937.0000	(2.100)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	314.0000	282.0000	(10.191)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	61.0000	61.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	436.0000	397.0000	(8.945)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,139.0000	1,082.0000	(5.004)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,390.0000	1,331.0000	(4.245)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	706.0000	739.0000	4.674	0	0	0
23/09/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,654.0000	4,589.0000	(1.397)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,048.0000	2,984.0000	(2.100)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,360.0000	4,296.0000	(1.468)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.55	Put	Currency Future	1,098.0000	1,042.0000	(5.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
23/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,245.0000	3,310.0000	2.003	0	0	0
23/09/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	425.0000	441.0000	3.765	0	0	0
23/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,520.0000	1,460.0000	(3.947)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,154.0000	2,091.0000	(2.925)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	321.0000	331.0000	3.115	0	0	0
23/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,409.0000	4,345.0000	(1.452)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	2,253.0000	2,317.0000	2.841	0	0	0
23/09/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	232.0000	205.0000	(11.638)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	979.0000	924.0000	(5.618)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	281.0000	289.0000	2.847	0	0	0
23/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	146.0000	149.0000	2.055	0	0	0
23/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	11.50	Put	Currency Future	3,823.0000	3,759.0000	(1.674)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	519.0000	477.0000	(8.092)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	683.0000	634.0000	(7.174)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.55	Call	Currency Future	290.0000	299.0000	3.103	0	0	0
23/09/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
23/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	310.0000	320.0000	3.226	0	0	0
23/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,347.0000	1,289.0000	(4.306)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
23/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,998.0000	4,933.0000	(1.301)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	1,018.0000	963.0000	(5.403)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,762.0000	2,698.0000	(2.317)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
23/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,029.0000	1,075.0000	4.470	0	0	0
23/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,677.0000	3,612.0000	(1.768)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	195.0000	199.0000	2.051	0	0	21,795
23/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	54.0000	54.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	29.0000	29.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,590.0000	5,525.0000	(1.163)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	35.0000	35.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	550.0000	505.0000	(8.182)	0	0	0
23/09/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	441.0000	458.0000	3.855	0	0	0
23/09/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,653.0000	1,592.0000	(3.690)	0	0	0
23/09/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
23/09/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,640.0000	5,575.0000	(1.152)	0	0	0
23/09/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
23/09/2009	\$ / R	2010/06/14	13.10	Put	Currency Future	5,393.0000	5,328.0000	(1.205)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/09/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	272.0000	280.0000	2.941	0	0	0
23/09/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	72.0000	62.0000	(13.889)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,788.0000	5,723.0000	(1.123)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	33.0000	33.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	649.0000	600.0000	(7.550)	0	0	0
23/09/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	150.0000	153.0000	2.000	0	0	0
23/09/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	40.0000	40.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	44.0000	44.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/09/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	627.0000	656.0000	4.625	0	0	0
23/09/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,107.0000	2,045.0000	(2.943)	0	0	0
23/09/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,047.0000	4,983.0000	(1.268)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	112.0000	97.0000	(13.393)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/09/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,204.0000	2,268.0000	2.904	0	0	0
23/09/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,104.0000	1,155.0000	4.620	0	0	0
23/09/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/09/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,872.0000	3,807.0000	(1.679)	0	0	0
23/09/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,580.0000	6,515.0000	(0.988)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,582.0000	1,641.0000	3.729	0	0	0
23/09/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,779.0000	6,714.0000	(0.959)	0	0	0
23/09/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,196.0000	3,260.0000	2.003	0	0	0
23/09/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,343.0000	5,278.0000	(1.217)	0	0	0
23/09/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	825.0000	863.0000	4.606	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	826.0000	774.0000	(6.295)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,500.0000	2,565.0000	2.600	0	0	0
23/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,970.0000	3,905.0000	(1.637)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,605.0000	4,540.0000	(1.412)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,271.0000	1,326.0000	4.327	0	0	0
23/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	368.0000	381.0000	3.533	0	0	0
23/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	263.0000	271.0000	3.042	0	0	0
23/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	56.0000	57.0000	1.786	0	0	21,978
23/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	794.0000	831.0000	4.660	0	0	0
23/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	180.0000	158.0000	(12.222)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
23/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	602.0000	630.0000	4.651	0	0	0
23/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
23/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,742.0000	1,681.0000	(3.502)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,337.0000	3,273.0000	(1.918)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	251.0000	223.0000	(11.155)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,294.0000	5,229.0000	(1.228)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,056.0000	2,120.0000	3.113	0	0	0
23/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,628.0000	3,564.0000	(1.764)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	79.0000	68.0000	(13.924)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	382.0000	395.0000	3.403	0	0	0
23/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,221.0000	1,163.0000	(4.750)	0	0	0
23/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,772.0000	7,707.0000	(0.836)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	73.0000	74.0000	1.370	0	0	0
23/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,145.0000	1,197.0000	4.541	0	0	0
23/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,947.0000	3,012.0000	2.206	0	0	0
23/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
23/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	790.0000	738.0000	(6.582)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,214.0000	4,149.0000	(1.542)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	170.0000	174.0000	2.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,200.0000	2,138.0000	(2.818)	0	0	0
23/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	3,993.0000	4,058.0000	1.628	0	0	0
23/09/2009	\$ / R 2010/06/14	13.20	Put	Currency Future	5,491.0000	5,426.0000	(1.184)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,949.0000	4,884.0000	(1.313)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	410.0000	372.0000	(9.268)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,339.0000	2,276.0000	(2.693)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
23/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,579.0000	3,515.0000	(1.788)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	41.0000	41.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,828.0000	6,763.0000	(0.952)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,958.0000	2,021.0000	3.218	0	0	0
23/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	492.0000	512.0000	4.065	0	0	21,795
23/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	131.0000	134.0000	2.290	0	0	0
23/09/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	555.0000	580.0000	4.505	0	0	0
23/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
23/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,531.0000	3,467.0000	(1.813)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,675.0000	1,735.0000	3.582	0	0	0
23/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	20.0000	20.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,878.0000	1,816.0000	(3.301)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	463.0000	423.0000	(8.639)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	6,531.0000	6,466.0000	(0.995)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	923.0000	965.0000	4.550	0	0	0
23/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,066.0000	1,114.0000	4.503	0	0	0
23/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	384.0000	348.0000	(9.375)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	2,385.0000	2,323.0000	(2.600)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	247.0000	254.0000	2.834	0	0	0
23/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
23/09/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,550.0000	2,614.0000	2.510	0	0	0
23/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	62.0000	62.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	1,433.0000	1,374.0000	(4.117)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,526.0000	2,463.0000	(2.494)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
23/09/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,649.0000	2,714.0000	2.454	0	0	0
23/09/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
23/09/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,787.0000	1,726.0000	(3.414)	0	0	0
23/09/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,801.0000	4,737.0000	(1.333)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	124.0000	106.0000	(14.516)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	127.0000	130.0000	2.362	0	0	0
23/09/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	1,305.0000	1,247.0000	(4.444)	0	0	0
23/09/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,263.0000	1,205.0000	(4.592)	0	0	0
23/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,507.0000	4,442.0000	(1.442)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,283.0000	6,218.0000	(1.035)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,739.0000	5,674.0000	(1.133)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,628.0000	1,688.0000	3.686	0	0	0
23/09/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,816.0000	8,751.0000	(0.737)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	31.0000	31.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,600.0000	2,664.0000	2.462	0	0	0
23/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	901.0000	848.0000	(5.882)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.50	Put	Currency Future	8,767.0000	8,701.0000	(0.753)	0	0	0
23/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,774.0000	3,710.0000	(1.696)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
23/09/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,725.0000	3,661.0000	(1.718)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,021.0000	7,956.0000	(0.810)	0	0	0
23/09/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,096.0000	3,032.0000	(2.067)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,878.0000	6,813.0000	(0.945)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	150.0000	130.0000	(13.333)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	8,966.0000	8,900.0000	(0.736)	0	0	0
23/09/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
23/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,046.0000	3,111.0000	2.134	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,762.0000	2,698.0000	(2.317)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	166.0000	169.0000	1.807	0	0	0
23/09/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,900.0000	4,835.0000	(1.327)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	68.0000	68.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,977.0000	6,912.0000	(0.932)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	124.0000	127.0000	2.419	0	0	0
23/09/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,295.0000	3,360.0000	1.973	0	0	0
23/09/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	441.0000	458.0000	3.855	0	0	0
23/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	993.0000	1,038.0000	4.532	0	0	0
23/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	533.0000	557.0000	4.503	0	0	0
23/09/2009	\$ / R 2010/06/14	17.50	Put	Currency Future	9,763.0000	9,698.0000	(0.666)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	200.0000	205.0000	2.500	0	0	21,978
23/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,246.0000	2,184.0000	(2.760)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,866.0000	8,801.0000	(0.733)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,798.0000	2,863.0000	2.323	0	0	0
23/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,144.0000	3,080.0000	(2.036)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
23/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,832.0000	1,771.0000	(3.330)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,977.0000	6,912.0000	(0.932)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	170.0000	174.0000	2.353	0	0	0
23/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
23/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	649.0000	600.0000	(7.550)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,863.0000	1,925.0000	3.328	0	0	0
23/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	344.0000	355.0000	3.198	0	0	140
23/09/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,850.0000	4,786.0000	(1.320)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	179.0000	183.0000	2.235	0	0	0
23/09/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,481.0000	6,416.0000	(1.003)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,815.0000	1,877.0000	3.416	0	0	0
23/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,848.0000	2,912.0000	2.247	0	0	0
23/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	13.0000	12.0000	(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
23/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	490.0000	449.0000	(8.367)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	29,759
23/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,998.0000	4,933.0000	(1.301)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	255.0000	262.0000	2.745	0	0	0
23/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,432.0000	2,369.0000	(2.590)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	43.0000	43.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	16.20	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,105.0000	2,169.0000	3.040	0	0	0
23/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	356.0000	368.0000	3.371	0	0	0
23/09/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,048.0000	2,984.0000	(2.100)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
23/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
23/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	957.0000	1,001.0000	4.598	0	0	0
23/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	864.0000	811.0000	(6.134)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,689.0000	5,624.0000	(1.143)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,608.0000	1,548.0000	(3.731)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	42.0000	42.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	4,556.0000	4,491.0000	(1.427)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,544.0000	3,609.0000	1.834	0	0	0
23/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,096.0000	3,161.0000	2.099	0	0	0
23/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,518.0000	8,453.0000	(0.763)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,491.0000	1,549.0000	3.890	0	0	0
23/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,878.0000	1,816.0000	(3.301)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,768.0000	1,829.0000	3.450	0	0	0
23/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,186.0000	1,239.0000	4.469	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,458.0000	4,393.0000	(1.458)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,007.0000	2,070.0000	3.139	0	0	0
23/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
23/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	165.0000	144.0000	(12.727)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
23/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,451.0000	2,515.0000	2.611	0	0	0
23/09/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,923.0000	1,862.0000	(3.172)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,620.0000	2,557.0000	(2.405)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	94.0000	82.0000	(12.766)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	734.0000	769.0000	4.768	0	0	0
23/09/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	2,997.0000	3,061.0000	2.135	0	0	0
23/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
23/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,714.0000	2,651.0000	(2.321)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,076.0000	7,011.0000	(0.919)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,482.0000	3,418.0000	(1.838)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	292.0000	261.0000	(10.616)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
23/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	64.0000	65.0000	1.563	0	0	0
23/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,752.0000	4,688.0000	(1.347)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	8,568.0000	8,502.0000	(0.770)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.15	Call	Currency Future	3,594.0000	3,659.0000	1.809	0	0	0
23/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,097.0000	5,032.0000	(1.275)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	112.0000	114.0000	1.786	0	0	0
23/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,065.0000	9,000.0000	(0.717)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	457.0000	475.0000	3.939	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,303.0000	2,367.0000	2.779	0	0	0
23/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,339.0000	2,276.0000	(2.693)	0	0	0
23/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	271.0000	242.0000	(10.701)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
23/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	161.0000	165.0000	2.484	0	0	0
23/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	65.0000	56.0000	(13.846)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	131.0000	134.0000	2.290	0	0	0
23/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
23/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,832.0000	1,771.0000	(3.330)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,358.0000	1,414.0000	4.124	0	0	0
23/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,246.0000	2,184.0000	(2.760)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	174.0000	178.0000	2.299	0	0	26,596
23/09/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	1,446.0000	1,504.0000	4.011	0	0	0
23/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,479.0000	2,416.0000	(2.541)	0	0	0
23/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	55.0000	55.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
23/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	165.0000	144.0000	(12.727)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	174.0000	178.0000	2.299	0	0	3,163
23/09/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	764.0000	799.0000	4.581	0	0	0
23/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,401.0000	2,466.0000	2.707	0	0	0
23/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
23/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	957.0000	1,001.0000	4.598	0	0	0
23/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,444.0000	3,509.0000	1.887	0	0	0
23/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,667.0000	2,604.0000	(2.362)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,468.0000	8,403.0000	(0.768)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
23/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,262.0000	4,198.0000	(1.502)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,432.0000	6,367.0000	(1.011)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.75	Put	Currency Future	9,015.0000	8,950.0000	(0.721)	0	0	0
23/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	4.25	Call	Currency Future	3,494.0000	3,559.0000	1.860	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	1,536.0000	1,595.0000	3.841	0	0	0
23/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	615.0000	568.0000	(7.642)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	7,027.0000	6,962.0000	(0.925)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	5,442.0000	5,377.0000	(1.194)	0	0	0
23/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,744.0000	3,809.0000	1.736	0	0	0
23/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
23/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,184.0000	6,119.0000	(1.051)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	8,418.0000	8,353.0000	(0.772)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,061.0000	1,999.0000	(3.008)	0	0	0
23/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,220.0000	8,155.0000	(0.791)	0	0	0
23/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
23/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,234.0000	6,169.0000	(1.043)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,969.0000	1,907.0000	(3.149)	0	0	0
23/09/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,170.0000	8,105.0000	(0.796)	0	0	0
23/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,703.0000	4,638.0000	(1.382)	0	0	0
23/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,815.0000	1,877.0000	3.416	0	0	0
23/09/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,717.0000	8,652.0000	(0.746)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
23/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,798.0000	2,863.0000	2.323	0	0	0
23/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,395.0000	3,460.0000	1.915	0	0	0
23/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
23/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,630.0000	6,565.0000	(0.980)	0	0	0
23/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,857.0000	2,793.0000	(2.240)	0	0	0
23/09/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,292.0000	2,230.0000	(2.705)	0	0	0
23/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,200.0000	2,138.0000	(2.818)	0	0	0
23/09/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
23/09/2009	\$ / R 2010/06/14	4.95	Put	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
23/09/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	360.0000	325.0000	(9.722)	0	0	0
23/09/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
23/09/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,292.0000	2,230.0000	(2.705)	0	0	0
23/09/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	652.0000	683.0000	4.755	0	0	0
23/09/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,667.0000	2,604.0000	(2.362)	0	0	0
23/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	16.35	Put	Currency Future	8,617.0000	8,552.0000	(0.754)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
23/09/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,793.0000	3,858.0000	1.714	0	0	0
23/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,269.0000	8,204.0000	(0.786)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,729.0000	6,664.0000	(0.966)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
23/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
23/09/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,071.0000	8,006.0000	(0.805)	0	0	0
23/09/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	13.80	Put	Currency Future	6,085.0000	6,020.0000	(1.068)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.80	Call	Currency Future	28.0000	28.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	11.80	Put	Currency Future	4,116.0000	4,052.0000	(1.555)	0	0	0
23/09/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,943.0000	4,008.0000	1.648	0	0	0
23/09/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,947.0000	3,012.0000	2.206	0	0	0
23/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,958.0000	2,021.0000	3.218	0	0	0
23/09/2009	\$ / R	2010/06/14	11.80	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	124.0000	106.0000	(14.516)	0	0	0
23/09/2009	\$ / R	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,066.0000	1,114.0000	4.503	0	0	0
23/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	60.0000	60.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,036.0000	5,971.0000	(1.077)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	28.0000	28.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,068.0000	4,003.0000	(1.598)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,120.0000	8,055.0000	(0.800)	0	0	0
23/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,135.0000	6,070.0000	(1.059)	0	0	0
23/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	27.0000	27.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,893.0000	3,958.0000	1.670	0	0	0
23/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,843.0000	3,908.0000	1.691	0	0	0
23/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,699.0000	2,763.0000	2.371	0	0	0
23/09/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,721.0000	1,782.0000	3.544	0	0	0
23/09/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	4.05	Call	Currency Future	3,694.0000	3,759.0000	1.760	0	0	0
23/09/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
23/09/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	889.0000	930.0000	4.612	0	0	0
23/09/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	197.0000	173.0000	(12.183)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.05	Put	Currency Future	8,319.0000	8,254.0000	(0.781)	0	0	0
23/09/2009	\$ / R	2010/06/14	16.05	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,333.0000	6,268.0000	(1.026)	0	0	0
23/09/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
23/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,056.0000	2,120.0000	3.113	0	0	0
23/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,145.0000	1,197.0000	4.541	0	0	0
23/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,971.0000	7,906.0000	(0.815)	0	0	0
23/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,046.0000	3,111.0000	2.134	0	0	0
23/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,043.0000	4,108.0000	1.608	0	0	0
23/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13			Currency Future	7.8675	7.9340	0.845	0.0000	0.0000	0
23/09/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	486.0000	503.0000	3.498	0	0	0
23/09/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	869.0000	819.0000	(5.754)	0	0	0
23/09/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	516.0000	534.0000	3.488	0	0	0
23/09/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	581.0000	603.0000	3.787	0	0	0
23/09/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	599.0000	623.0000	4.007	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	664.0000	619.0000	(6.777)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	632.0000	589.0000	(6.804)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	618.0000	644.0000	4.207	0	0	0
23/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	601.0000	560.0000	(6.822)	0	0	0
23/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	979.0000	927.0000	(5.312)	0	0	0
23/09/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	764.0000	716.0000	(6.283)	0	0	0
23/09/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	531.0000	550.0000	3.578	0	0	0
23/09/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	473.0000	489.0000	3.383	0	0	0
23/09/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	905.0000	855.0000	(5.525)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	601.0000	560.0000	(6.822)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	618.0000	644.0000	4.207	0	0	409
23/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	446.0000	461.0000	3.363	0	0	585
23/09/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	798.0000	750.0000	(6.015)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	571.0000	531.0000	(7.005)	0	0	0
23/09/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	547.0000	567.0000	3.656	0	0	0
23/09/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	639.0000	665.0000	4.069	0	0	0
23/09/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	174.0000	178.0000	2.299	0	0	0
23/09/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	730.0000	683.0000	(6.438)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	363.0000	331.0000	(8.815)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
23/09/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,248.0000	2,187.0000	(2.714)	0	0	0
23/09/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	216.0000	221.0000	2.315	0	0	0
23/09/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	222.0000	197.0000	(11.261)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,137.0000	4,072.0000	(1.571)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	1,040.0000	1,081.0000	3.942	0	0	0
23/09/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,091.0000	6,025.0000	(1.084)	0	0	0
23/09/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	202.0000	207.0000	2.475	0	0	0
23/09/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
23/09/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,067.0000	8,002.0000	(0.806)	0	0	0
23/09/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,820.0000	3,887.0000	1.754	0	0	0
23/09/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
23/09/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,863.0000	1,924.0000	3.274	0	0	0
23/09/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,264.0000	8,199.0000	(0.787)	0	0	0
23/09/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	32.0000	33.0000	3.125	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,384.0000	2,323.0000	(2.559)	0	0	0
23/09/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,281.0000	4,217.0000	(1.495)	0	0	0
23/09/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,472.0000	3,538.0000	1.901	0	0	0
23/09/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,485.0000	2,550.0000	2.616	0	0	0
23/09/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,549.0000	1,607.0000	3.744	0	0	0
23/09/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/09/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
23/09/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,707.0000	2,644.0000	(2.327)	0	0	0
23/09/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,621.0000	4,556.0000	(1.407)	0	0	0
23/09/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,560.0000	8,495.0000	(0.759)	0	0	0
23/09/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
23/09/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
23/09/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
23/09/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,583.0000	6,518.0000	(0.987)	0	0	0
23/09/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	831.0000	865.0000	4.091	0	0	0
23/09/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,215.0000	8,150.0000	(0.791)	0	0	0
23/09/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	99.0000	101.0000	2.020	0	0	0
23/09/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
23/09/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,238.0000	6,173.0000	(1.042)	0	0	0
23/09/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	174.0000	155.0000	(10.920)	0	0	0
23/09/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
23/09/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,141.0000	1,189.0000	4.207	0	0	0
23/09/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,829.0000	2,894.0000	2.298	0	0	0
23/09/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	2,002.0000	2,065.0000	3.147	0	0	0
23/09/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,955.0000	2,017.0000	3.171	0	0	0
23/09/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/09/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/09/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,107.0000	1,150.0000	3.884	0	0	0
23/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,293.0000	2,233.0000	(2.617)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
23/09/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	189.0000	166.0000	(12.169)	0	0	0
23/09/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,927.0000	2,993.0000	2.255	0	0	0
23/09/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,970.0000	4,036.0000	1.662	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,920.0000	3,986.0000	1.684	0	0	0
23/09/2009	\$ / R 2010/09/13	4.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	\$ / R 2010/09/13	4.90	Call	Currency Future	2,977.0000	3,042.0000	2.183	0	0	0
23/09/2009	\$ / R 2010/09/13	11.95	Put	Currency Future	4,185.0000	4,121.0000	(1.529)	0	0	0
23/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,287.0000	6,222.0000	(1.034)	0	0	0
23/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
23/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,461.0000	8,396.0000	(0.768)	0	0	0
23/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,330.0000	4,266.0000	(1.478)	0	0	0
23/09/2009	\$ / R 2010/09/13	13.95	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
23/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
23/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,484.0000	6,419.0000	(1.002)	0	0	0
23/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
23/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,779.0000	2,845.0000	2.375	0	0	0
23/09/2009	\$ / R 2010/09/13	6.25	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
23/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	\$ / R 2010/09/13	7.25	Put	Currency Future	298.0000	269.0000	(9.732)	0	0	0
23/09/2009	\$ / R 2010/09/13	10.25	Call	Currency Future	185.0000	190.0000	2.703	0	0	0
23/09/2009	\$ / R 2010/09/13	10.25	Put	Currency Future	2,568.0000	2,506.0000	(2.414)	0	0	0
23/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,681.0000	1,741.0000	3.569	0	0	0
23/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,632.0000	2,697.0000	2.470	0	0	0
23/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
23/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/09/2009	\$ / R 2010/09/13	15.95	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
23/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,621.0000	3,688.0000	1.850	0	0	0
23/09/2009	\$ / R 2010/09/13	13.95	Put	Currency Future	6,140.0000	6,075.0000	(1.059)	0	0	0
23/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,475.0000	4,411.0000	(1.430)	0	0	0
23/09/2009	\$ / R 2010/09/13	7.25	Call	Currency Future	915.0000	953.0000	4.153	0	0	0
23/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,435.0000	6,370.0000	(1.010)	0	0	0
23/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,614.0000	2,552.0000	(2.372)	0	0	0
23/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	91.0000	93.0000	2.198	0	0	0
23/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
23/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,524.0000	4,459.0000	(1.437)	0	0	0
23/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	52.0000	53.0000	1.923	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
23/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	886.0000	923.0000	4.176	0	0	0
23/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	319.0000	289.0000	(9.404)	0	0	0
23/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,116.0000	8,051.0000	(0.801)	0	0	0
23/09/2009	\$ / R 2010/09/13	6.30	Call	Currency Future	1,637.0000	1,696.0000	3.604	0	0	0
23/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	69.0000	62.0000	(10.145)	0	0	0
23/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,572.0000	3,638.0000	1.848	0	0	0
23/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,412.0000	8,347.0000	(0.773)	0	0	0
23/09/2009	\$ / R 2010/09/13	5.30	Call	Currency Future	2,583.0000	2,648.0000	2.516	0	0	0
23/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/09/13	5.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,771.0000	3,837.0000	1.750	0	0	0
23/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,817.0000	1,878.0000	3.357	0	0	0
23/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,007.0000	1,048.0000	4.071	0	0	0
23/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,430.0000	2,369.0000	(2.510)	0	0	0
23/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	197.0000	203.0000	3.046	0	0	0
23/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	240.0000	214.0000	(10.833)	0	0	0
23/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
23/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,721.0000	3,787.0000	1.774	0	0	0
23/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,730.0000	2,796.0000	2.418	0	0	0
23/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,771.0000	1,832.0000	3.444	0	0	0
23/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,337.0000	6,271.0000	(1.042)	0	0	0
23/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,313.0000	8,248.0000	(0.782)	0	0	0
23/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
23/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,378.0000	4,314.0000	(1.462)	0	0	0
23/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,476.0000	2,414.0000	(2.504)	0	0	0
23/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
23/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	976.0000	1,015.0000	3.996	0	0	0
23/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
23/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	193.0000	198.0000	2.591	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	258.0000	231.0000	(10.465)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,040.0000	3,976.0000	(1.584)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	108.0000	110.0000	1.852	0	0	0
23/09/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
23/09/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	36.0000	36.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	5,992.0000	5,927.0000	(1.085)	0	0	0
23/09/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	7,968.0000	7,902.0000	(0.828)	0	0	0
23/09/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,158.0000	2,096.0000	(2.873)	0	0	0
23/09/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	149.0000	135.0000	(9.396)	0	0	0
23/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	225.0000	230.0000	2.222	0	0	0
23/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,097.0000	2,161.0000	3.052	0	0	0
23/09/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,216.0000	1,269.0000	4.359	0	0	0
23/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,018.0000	7,952.0000	(0.823)	0	0	0
23/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,069.0000	4,135.0000	1.622	0	0	0
23/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,075.0000	3,141.0000	2.146	0	0	0
23/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
23/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,089.0000	4,024.0000	(1.590)	0	0	0
23/09/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,203.0000	2,142.0000	(2.769)	0	0	0
23/09/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	106.0000	108.0000	1.887	0	0	0
23/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,042.0000	5,976.0000	(1.092)	0	0	0
23/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	221.0000	226.0000	2.262	0	0	0
23/09/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,177.0000	1,229.0000	4.418	0	0	0
23/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	159.0000	145.0000	(8.805)	0	0	0
23/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,020.0000	4,086.0000	1.642	0	0	0
23/09/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	3,026.0000	3,092.0000	2.181	0	0	0
23/09/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/09/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	2,048.0000	2,113.0000	3.174	0	0	0
23/09/2009	\$ / R	2010/12/13			Currency Future	7.9818	8.0485	0.836	0.0000	0.0000	0
23/09/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	597.0000	613.0000	2.680	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	697.0000	718.0000	3.013	0	0	0
23/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	915.0000	865.0000	(5.464)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	679.0000	699.0000	2.946	0	0	0
23/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	554.0000	568.0000	2.527	0	0	0
23/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	747.0000	700.0000	(6.292)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	628.0000	646.0000	2.866	0	0	0
23/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	1,022.0000	970.0000	(5.088)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	715.0000	670.0000	(6.294)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	847.0000	797.0000	(5.903)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,059.0000	1,006.0000	(5.005)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	780.0000	732.0000	(6.154)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	662.0000	681.0000	2.870	0	0	0
23/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	568.0000	583.0000	2.641	0	0	0
23/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	540.0000	554.0000	2.593	0	0	0
23/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	986.0000	934.0000	(5.274)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	717.0000	739.0000	3.068	0	0	0
23/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	685.0000	640.0000	(6.569)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	527.0000	541.0000	2.657	0	0	0
23/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	437.0000	402.0000	(8.009)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,499.0000	6,434.0000	(1.000)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	236.0000	240.0000	1.695	0	0	0
23/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
23/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	919.0000	950.0000	3.373	0	0	0
23/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
23/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,602.0000	1,657.0000	3.433	0	0	0
23/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,468.0000	8,402.0000	(0.779)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	120.0000	108.0000	(10.000)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	264.0000	269.0000	1.894	0	0	0
23/09/2009	\$ / R 2010/12/13	8.60	Put	Currency Future	1,133.0000	1,079.0000	(4.766)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,754.0000	2,691.0000	(2.288)	0	0	0
23/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	645.0000	663.0000	2.791	0	0	0
23/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,558.0000	2,623.0000	2.541	0	0	0
23/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	129.0000	130.0000	0.775	0	0	0
23/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,482.0000	2,420.0000	(2.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
23/09/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,096.0000	1,042.0000	(4.927)	0	0	0
23/09/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	813.0000	764.0000	(6.027)	0	0	0
23/09/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,540.0000	3,606.0000	1.864	0	0	0
23/09/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,647.0000	4,582.0000	(1.399)	0	0	0
23/09/2009	\$ / R	2010/12/13	10.15	Put	Currency Future	2,437.0000	2,376.0000	(2.503)	0	0	0
23/09/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	515.0000	528.0000	2.524	0	0	117
23/09/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,550.0000	4,486.0000	(1.407)	0	0	0
23/09/2009	\$ / R	2010/12/13	10.15	Call	Currency Future	269.0000	274.0000	1.859	0	0	0
23/09/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
23/09/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,566.0000	8,500.0000	(0.770)	0	0	0
23/09/2009	\$ / R	2010/12/13	7.15	Put	Currency Future	284.0000	256.0000	(9.859)	0	0	0
23/09/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,215.0000	4,150.0000	(1.542)	0	0	0
23/09/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,663.0000	2,601.0000	(2.328)	0	0	0
23/09/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
23/09/2009	\$ / R	2010/12/13	7.15	Call	Currency Future	1,115.0000	1,155.0000	3.587	0	0	0
23/09/2009	\$ / R	2010/12/13	7.00	Put	Currency Future	229.0000	209.0000	(8.734)	0	0	0
23/09/2009	\$ / R	2010/12/13	6.15	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
23/09/2009	\$ / R	2010/12/13	7.00	Call	Currency Future	1,211.0000	1,257.0000	3.799	0	0	0
23/09/2009	\$ / R	2010/12/13	12.15	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
23/09/2009	\$ / R	2010/12/13	6.00	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
23/09/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,310.0000	4,246.0000	(1.485)	0	0	0
23/09/2009	\$ / R	2010/12/13	6.00	Call	Currency Future	2,037.0000	2,099.0000	3.044	0	0	0
23/09/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	86.0000	88.0000	2.326	0	0	0
23/09/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	285.0000	290.0000	1.754	0	0	0
23/09/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,255.0000	6,189.0000	(1.055)	0	0	0
23/09/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
23/09/2009	\$ / R	2010/12/13	5.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/09/2009	\$ / R	2010/12/13	16.25	Put	Currency Future	8,321.0000	8,255.0000	(0.793)	0	0	0
23/09/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,304.0000	2,242.0000	(2.691)	0	0	0
23/09/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,686.0000	1,742.0000	3.321	0	0	0
23/09/2009	\$ / R	2010/12/13	14.25	Put	Currency Future	6,352.0000	6,287.0000	(1.023)	0	0	0
23/09/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	90.0000	91.0000	1.111	0	0	0
23/09/2009	\$ / R	2010/12/13	6.15	Call	Currency Future	1,903.0000	1,962.0000	3.100	0	0	0
23/09/2009	\$ / R	2010/12/13	6.40	Put	Currency Future	104.0000	93.0000	(10.577)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	613.0000	629.0000	2.610	0	0	0
23/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,167.0000	4,102.0000	(1.560)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	972.0000	1,005.0000	3.395	0	0	0
23/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	324.0000	294.0000	(9.259)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,108.0000	6,042.0000	(1.081)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,223.0000	8,157.0000	(0.803)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,056.0000	1,093.0000	3.504	0	0	0
23/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,995.0000	3,061.0000	2.204	0	0	0
23/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	245.0000	249.0000	1.633	0	0	0
23/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	881.0000	831.0000	(5.675)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,987.0000	4,053.0000	1.655	0	0	0
23/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	390.0000	357.0000	(8.462)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	259.0000	264.0000	1.931	0	0	0
23/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,590.0000	3,656.0000	1.838	0	0	0
23/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,527.0000	2,465.0000	(2.454)	0	0	0
23/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,849.0000	2,914.0000	2.282	0	0	0
23/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,644.0000	1,699.0000	3.345	0	0	0
23/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
23/09/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,348.0000	2,287.0000	(2.598)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	945.0000	977.0000	3.386	0	0	0
23/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	303.0000	275.0000	(9.241)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	138.0000	140.0000	1.449	0	0	0
23/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
23/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,788.0000	3,854.0000	1.742	0	0	0
23/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	58.0000	58.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,597.0000	6,532.0000	(0.985)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,076.0000	8,010.0000	(0.817)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	79.0000	80.0000	1.266	0	0	0
23/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,517.0000	8,451.0000	(0.775)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
23/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,800.0000	2,865.0000	2.321	0	0	0
23/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,510.0000	2,575.0000	2.590	0	0	0
23/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,838.0000	3,904.0000	1.720	0	0	0
23/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	413.0000	379.0000	(8.232)	0	0	0
23/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,937.0000	4,004.0000	1.702	0	0	0
23/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,947.0000	3,012.0000	2.206	0	0	0
23/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,490.0000	3,557.0000	1.920	0	0	0
23/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	280.0000	285.0000	1.786	0	0	0
23/09/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	246.0000	221.0000	(10.163)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,178.0000	1,220.0000	3.565	0	0	0
23/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,992.0000	2,052.0000	3.012	0	0	0
23/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
23/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	140.0000	142.0000	1.429	0	0	0
23/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,125.0000	8,059.0000	(0.812)	0	0	0
23/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,358.0000	4,294.0000	(1.469)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
23/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
23/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,157.0000	6,091.0000	(1.072)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
23/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	240.0000	244.0000	1.667	0	0	0
23/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,272.0000	8,206.0000	(0.798)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,708.0000	2,646.0000	(2.290)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,304.0000	6,238.0000	(1.047)	0	0	0
23/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
23/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,085.0000	1,123.0000	3.502	0	0	0
23/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,599.0000	4,534.0000	(1.413)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	112.0000	101.0000	(9.821)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,859.0000	1,917.0000	3.120	0	0	0
23/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,548.0000	6,483.0000	(0.993)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
23/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,607.0000	2,671.0000	2.455	0	0	0
23/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,174.0000	8,108.0000	(0.807)	0	0	0
23/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	274.0000	280.0000	2.190	0	0	0
23/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,393.0000	2,331.0000	(2.591)	0	0	0
23/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,263.0000	4,198.0000	(1.525)	0	0	0
23/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
23/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
23/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,206.0000	6,140.0000	(1.063)	0	0	0
23/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	265.0000	238.0000	(10.189)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,888.0000	3,954.0000	1.698	0	0	0
23/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,146.0000	1,187.0000	3.578	0	0	0
23/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,898.0000	2,963.0000	2.243	0	0	0
23/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,947.0000	2,007.0000	3.082	0	0	0
23/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
23/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	83.0000	74.0000	(10.843)	0	0	0
23/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,815.0000	1,873.0000	3.196	0	0	0
23/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,406.0000	4,342.0000	(1.453)	0	0	0
23/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,752.0000	2,817.0000	2.362	0	0	0
23/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,739.0000	3,805.0000	1.765	0	0	0
23/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,059.0000	5,993.0000	(1.089)	0	0	0
23/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,036.0000	4,102.0000	1.635	0	0	0
23/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,045.0000	3,111.0000	2.167	0	0	0
23/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	91.0000	92.0000	1.099	0	0	0
23/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,119.0000	4,054.0000	(1.578)	0	0	0
23/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	8,026.0000	7,960.0000	(0.822)	0	0	0
23/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	151.0000	153.0000	1.325	0	0	0
23/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,259.0000	2,197.0000	(2.745)	0	0	0
23/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	291.0000	296.0000	1.718	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/09/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,084.0000	2,146.0000	2.975	0	0	0
23/09/2009	\$ / R	2010/12/13	5.95	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
23/09/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,248.0000	1,295.0000	3.766	0	0	0
23/09/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	216.0000	196.0000	(9.259)	0	0	0
23/09/2009	£ / R	2009/12/14			Currency Future	12.2662	12.3973	1.069	12.4000	12.2700	36,898
23/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,404.0000	3,273.0000	(3.848)	0	0	0
23/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,172.0000	3,302.0000	4.098	0	0	0
23/09/2009	£ / R	2009/12/14	15.80	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,036.0000	7,905.0000	(1.630)	0	0	0
23/09/2009	£ / R	2009/12/14	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
23/09/2009	£ / R	2009/12/14	18.25	Put	Currency Future	0.0000	5,858.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	496.0000	570.0000	14.919	0	0	0
23/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	948.0000	836.0000	(11.814)	0	0	0
23/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	214.0000	241.0000	12.617	0	0	0
23/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
23/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,098.0000	3,967.0000	(3.197)	0	0	0
23/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,974.0000	3,104.0000	4.371	0	0	0
23/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,305.0000	3,174.0000	(3.964)	0	0	0
23/09/2009	£ / R	2009/12/14	18.25	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	9.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	£ / R	2009/12/14	11.70	Put	Currency Future	156.0000	118.0000	(24.359)	0	0	0
23/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	826.0000	719.0000	(12.954)	0	0	0
23/09/2009	£ / R	2009/12/14	11.30	Put	Currency Future	69.0000	55.0000	(20.290)	0	0	0
23/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,940.0000	1,812.0000	(6.598)	0	0	0
23/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,058.0000	2,928.0000	(4.251)	0	0	0
23/09/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,835.0000	8,704.0000	(1.483)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	12.55	Put	Currency Future	565.0000	471.0000	(16.637)	0	0	0
23/09/2009	£ / R 2009/12/14	8.25	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
23/09/2009	£ / R 2009/12/14	19.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	11.70	Call	Currency Future	722.0000	815.0000	12.881	0	0	0
23/09/2009	£ / R 2009/12/14	8.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,325.0000	2,195.0000	(5.591)	0	0	0
23/09/2009	£ / R 2009/12/14	8.35	Call	Currency Future	3,919.0000	4,050.0000	3.343	0	0	0
23/09/2009	£ / R 2009/12/14	15.30	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	6,837.0000	6,706.0000	(1.916)	0	0	0
23/09/2009	£ / R 2009/12/14	17.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	16.25	Call	Currency Future	0.0000	15.0000	100.000	0	0	0
23/09/2009	£ / R 2009/12/14	19.05	Put	Currency Future	6,787.0000	6,656.0000	(1.930)	0	0	0
23/09/2009	£ / R 2009/12/14	15.70	Put	Currency Future	3,453.0000	3,323.0000	(3.765)	0	0	0
23/09/2009	£ / R 2009/12/14	7.60	Call	Currency Future	4,667.0000	4,798.0000	2.807	0	0	0
23/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	748.0000	644.0000	(13.904)	0	0	0
23/09/2009	£ / R 2009/12/14	14.15	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
23/09/2009	£ / R 2009/12/14	15.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	£ / R 2009/12/14	10.30	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
23/09/2009	£ / R 2009/12/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	16.25	Put	Currency Future	0.0000	3,868.0000	100.000	0	0	0
23/09/2009	£ / R 2009/12/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	10.70	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
23/09/2009	£ / R 2009/12/14	21.35	Put	Currency Future	9,084.0000	8,953.0000	(1.442)	0	0	0
23/09/2009	£ / R 2009/12/14	12.90	Call	Currency Future	192.0000	216.0000	12.500	0	0	0
23/09/2009	£ / R 2009/12/14	13.05	Call	Currency Future	164.0000	183.0000	11.585	0	0	0
23/09/2009	£ / R 2009/12/14	8.30	Call	Currency Future	3,969.0000	4,099.0000	3.275	0	0	0
23/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,373.0000	2,243.0000	(5.478)	0	0	0
23/09/2009	£ / R 2009/12/14	10.30	Call	Currency Future	1,992.0000	2,119.0000	6.376	0	0	0
23/09/2009	£ / R 2009/12/14	19.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	20.25	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
23/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	8,785.0000	8,654.0000	(1.491)	0	0	0
23/09/2009	£ / R 2009/12/14	17.70	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	£ / R 2009/12/14	17.35	Put	Currency Future	5,092.0000	4,961.0000	(2.573)	0	0	0
23/09/2009	£ / R 2009/12/14	13.60	Put	Currency Future	1,428.0000	1,305.0000	(8.613)	0	0	0
23/09/2009	£ / R 2009/12/14	11.30	Call	Currency Future	1,036.0000	1,152.0000	11.197	0	0	0
23/09/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,988.0000	1,860.0000	(6.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,085.0000	7,955.0000	(1.608)	0	0	0
23/09/2009	£ / R	2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/09/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,843.0000	4,712.0000	(2.705)	0	0	0
23/09/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,291.0000	5,160.0000	(2.476)	0	0	0
23/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,087.0000	6,956.0000	(1.848)	0	0	0
23/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,473.0000	1,350.0000	(8.350)	0	0	0
23/09/2009	£ / R	2009/12/14	9.80	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
23/09/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,587.0000	6,456.0000	(1.989)	0	0	0
23/09/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,037.0000	6,906.0000	(1.862)	0	0	0
23/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	2,089.0000	2,216.0000	6.079	0	0	0
23/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,793.0000	4,662.0000	(2.733)	0	0	0
23/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,434.0000	9,303.0000	(1.389)	0	0	0
23/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
23/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,480.0000	2,609.0000	5.202	0	0	0
23/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	600.0000	504.0000	(16.000)	0	0	0
23/09/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,960.0000	2,830.0000	(4.392)	0	0	0
23/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,585.0000	8,454.0000	(1.526)	0	0	0
23/09/2009	£ / R	2009/12/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
23/09/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,286.0000	7,155.0000	(1.798)	0	0	0
23/09/2009	£ / R	2009/12/14	8.25	Call	Currency Future	0.0000	4,149.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,222.0000	3,352.0000	4.035	0	0	0
23/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	994.0000	1,105.0000	11.167	0	0	0
23/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	£ / R	2009/12/14	17.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	203.0000	228.0000	12.315	0	0	0
23/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
23/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,272.0000	3,402.0000	3.973	0	0	0
23/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,125.0000	1,247.0000	10.844	0	0	0
23/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,436.0000	7,305.0000	(1.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	77.0000	58.0000	(24.675)	0	0	0
23/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,422.0000	2,292.0000	(5.367)	0	0	0
23/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,440.0000	5,309.0000	(2.408)	0	0	0
23/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	787.0000	681.0000	(13.469)	0	0	0
23/09/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,519.0000	2,389.0000	(5.161)	0	0	0
23/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,048.0000	3,918.0000	(3.211)	0	0	0
23/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,235.0000	2,363.0000	5.727	0	0	0
23/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,602.0000	1,729.0000	7.928	0	0	0
23/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	8.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	11.85	Call	Currency Future	619.0000	704.0000	13.732	0	0	0
23/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	3,073.0000	3,203.0000	4.230	0	0	0
23/09/2009	£ / R	2009/12/14	10.55	Put	Currency Future	32.0000	27.0000	(15.625)	0	0	0
23/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
23/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,699.0000	1,826.0000	7.475	0	0	0
23/09/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,519.0000	1,395.0000	(8.163)	0	0	0
23/09/2009	£ / R	2009/12/14	12.60	Call	Currency Future	266.0000	301.0000	13.158	0	0	0
23/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,764.0000	2,633.0000	(4.740)	0	0	0
23/09/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,421.0000	3,551.0000	3.800	0	0	0
23/09/2009	£ / R	2009/12/14	17.85	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,748.0000	1,875.0000	7.265	0	0	0
23/09/2009	£ / R	2009/12/14	20.25	Put	Currency Future	0.0000	7,855.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,267.0000	1,390.0000	9.708	0	0	0
23/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,579.0000	2,707.0000	4.963	0	0	0
23/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,943.0000	2,070.0000	6.536	0	0	0
23/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	89.0000	97.0000	8.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,602.0000	3,471.0000	(3.637)	0	0	0
23/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,726.0000	2,856.0000	4.769	0	0	0
23/09/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,894.0000	2,022.0000	6.758	0	0	0
23/09/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,039.0000	5,908.0000	(2.169)	0	0	0
23/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
23/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,651.0000	1,777.0000	7.632	0	0	0
23/09/2009	£ / R	2009/12/14	12.20	Put	Currency Future	348.0000	283.0000	(18.678)	0	0	0
23/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	467.0000	539.0000	15.418	0	0	0
23/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
23/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,568.0000	2,438.0000	(5.062)	0	0	0
23/09/2009	£ / R	2009/12/14	20.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,284.0000	2,412.0000	5.604	0	0	0
23/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	10.40	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	280.0000	223.0000	(20.357)	0	0	0
23/09/2009	£ / R	2009/12/14	10.65	Put	Currency Future	35.0000	30.0000	(14.286)	0	0	0
23/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,537.0000	6,406.0000	(2.004)	0	0	0
23/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,735.0000	8,604.0000	(1.500)	0	0	0
23/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,431.0000	2,559.0000	5.265	0	0	0
23/09/2009	£ / R	2009/12/14	11.55	Call	Currency Future	833.0000	933.0000	12.005	0	0	0
23/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,334.0000	9,203.0000	(1.403)	0	0	0
23/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,813.0000	2,682.0000	(4.657)	0	0	0
23/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	758.0000	853.0000	12.533	0	0	0
23/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
23/09/2009	£ / R	2009/12/14	12.40	Call	Currency Future	331.0000	376.0000	13.595	0	0	0
23/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
23/09/2009	£ / R	2009/12/14	18.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	281.0000	318.0000	13.167	0	0	0
23/09/2009	£ / R	2009/12/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
23/09/2009	£ / R	2009/12/14	12.40	Put	Currency Future	464.0000	378.0000	(18.534)	0	0	0
23/09/2009	£ / R	2009/12/14	15.20	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
23/09/2009	£ / R	2009/12/14	17.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	117.0000	86.0000	(26.496)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,341.0000	5,210.0000	(2.453)	0	0	0
23/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	156.0000	173.0000	10.897	0	0	0
23/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,628.0000	2,757.0000	4.909	0	0	0
23/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,862.0000	2,731.0000	(4.577)	0	0	0
23/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	203.0000	157.0000	(22.660)	0	0	0
23/09/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,219.0000	1,342.0000	10.090	0	0	0
23/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,186.0000	7,055.0000	(1.823)	0	0	0
23/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,390.0000	5,260.0000	(2.412)	0	0	0
23/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,911.0000	2,780.0000	(4.500)	0	0	0
23/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
23/09/2009	£ / R	2009/12/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,584.0000	9,453.0000	(1.367)	0	0	0
23/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,293.0000	1,172.0000	(9.358)	0	0	0
23/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,384.0000	9,253.0000	(1.396)	0	0	0
23/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
23/09/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,354.0000	3,224.0000	(3.876)	0	0	0
23/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,737.0000	6,606.0000	(1.944)	0	0	0
23/09/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,540.0000	5,409.0000	(2.365)	0	0	0
23/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,191.0000	5,060.0000	(2.524)	0	0	0
23/09/2009	£ / R	2009/12/14	15.65	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/09/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,336.0000	7,205.0000	(1.786)	0	0	0
23/09/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,552.0000	3,422.0000	(3.660)	0	0	0
23/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	636.0000	538.0000	(15.409)	0	0	0
23/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,470.0000	2,340.0000	(5.263)	0	0	0
23/09/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,321.0000	3,452.0000	3.945	0	0	0
23/09/2009	£ / R	2009/12/14	19.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	9.75	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/09/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,634.0000	9,503.0000	(1.360)	0	0	0
23/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,428.0000	1,305.0000	(8.613)	0	0	0
23/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	34.0000	35.0000	2.941	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	20.95	Put	Currency Future	8,685.0000	8,554.0000	(1.508)	0	0	0
23/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	4,743.0000	4,613.0000	(2.741)	0	0	0
23/09/2009	£ / R 2009/12/14	21.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	17.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	8.40	Call	Currency Future	3,869.0000	4,000.0000	3.386	0	0	0
23/09/2009	£ / R 2009/12/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	19.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
23/09/2009	£ / R 2009/12/14	8.95	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	£ / R 2009/12/14	10.00	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
23/09/2009	£ / R 2009/12/14	21.30	Put	Currency Future	9,034.0000	8,903.0000	(1.450)	0	0	0
23/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,636.0000	7,505.0000	(1.716)	0	0	0
23/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	1,074.0000	958.0000	(10.801)	0	0	0
23/09/2009	£ / R 2009/12/14	19.65	Put	Currency Future	7,386.0000	7,255.0000	(1.774)	0	0	0
23/09/2009	£ / R 2009/12/14	19.60	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
23/09/2009	£ / R 2009/12/14	13.55	Call	Currency Future	99.0000	107.0000	8.081	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,893.0000	1,765.0000	(6.762)	0	0	0
23/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	148.0000	164.0000	10.811	0	0	0
23/09/2009	£ / R 2009/12/14	21.45	Put	Currency Future	9,184.0000	9,053.0000	(1.426)	0	0	0
23/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	142.0000	106.0000	(25.352)	0	0	0
23/09/2009	£ / R 2009/12/14	12.65	Call	Currency Future	252.0000	285.0000	13.095	0	0	0
23/09/2009	£ / R 2009/12/14	14.20	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
23/09/2009	£ / R 2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	£ / R 2009/12/14	13.10	Call	Currency Future	156.0000	173.0000	10.897	0	0	0
23/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	3,256.0000	3,125.0000	(4.023)	0	0	0
23/09/2009	£ / R 2009/12/14	18.10	Put	Currency Future	5,839.0000	5,708.0000	(2.244)	0	0	0
23/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	1,032.0000	917.0000	(11.143)	0	0	0
23/09/2009	£ / R 2009/12/14	14.60	Put	Currency Future	2,373.0000	2,243.0000	(5.478)	0	0	0
23/09/2009	£ / R 2009/12/14	11.00	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
23/09/2009	£ / R 2009/12/14	9.40	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/09/2009	£ / R 2009/12/14	13.10	Put	Currency Future	990.0000	876.0000	(11.515)	0	0	0
23/09/2009	£ / R 2009/12/14	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	16.60	Put	Currency Future	4,346.0000	4,215.0000	(3.014)	0	0	0
23/09/2009	£ / R 2009/12/14	13.90	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
23/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	259.0000	205.0000	(20.849)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	11.60	Put	Currency Future	129.0000	96.0000	(25.581)	0	0	0
23/09/2009	£ / R 2009/12/14	13.15	Put	Currency Future	1,032.0000	917.0000	(11.143)	0	0	0
23/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,206.0000	3,076.0000	(4.055)	0	0	0
23/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	4,942.0000	4,811.0000	(2.651)	0	0	0
23/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,705.0000	1,578.0000	(7.449)	0	0	0
23/09/2009	£ / R 2009/12/14	10.85	Call	Currency Future	1,458.0000	1,583.0000	8.573	0	0	0
23/09/2009	£ / R 2009/12/14	9.95	Call	Currency Future	2,333.0000	2,461.0000	5.486	0	0	0
23/09/2009	£ / R 2009/12/14	17.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R 2009/12/14	9.60	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/09/2009	£ / R 2009/12/14	13.40	Put	Currency Future	1,248.0000	1,128.0000	(9.615)	0	0	0
23/09/2009	£ / R 2009/12/14	15.45	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/09/2009	£ / R 2009/12/14	17.20	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	£ / R 2009/12/14	12.10	Put	Currency Future	301.0000	242.0000	(19.601)	0	0	0
23/09/2009	£ / R 2009/12/14	14.60	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
23/09/2009	£ / R 2009/12/14	9.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	525.0000	602.0000	14.667	0	0	0
23/09/2009	£ / R 2009/12/14	15.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
23/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	140.0000	156.0000	11.429	0	0	0
23/09/2009	£ / R 2009/12/14	16.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	12.45	Put	Currency Future	497.0000	408.0000	(17.907)	0	0	0
23/09/2009	£ / R 2009/12/14	19.20	Put	Currency Future	6,937.0000	6,806.0000	(1.888)	0	0	0
23/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
23/09/2009	£ / R 2009/12/14	10.85	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
23/09/2009	£ / R 2009/12/14	10.95	Call	Currency Future	1,362.0000	1,486.0000	9.104	0	0	0
23/09/2009	£ / R 2009/12/14	11.00	Call	Currency Future	1,314.0000	1,438.0000	9.437	0	0	0
23/09/2009	£ / R 2009/12/14	12.95	Put	Currency Future	866.0000	757.0000	(12.587)	0	0	0
23/09/2009	£ / R 2009/12/14	11.40	Put	Currency Future	86.0000	61.0000	(29.070)	0	0	0
23/09/2009	£ / R 2009/12/14	8.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,825.0000	2,955.0000	4.602	0	0	0
23/09/2009	£ / R 2009/12/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,658.0000	1,532.0000	(7.600)	0	0	0
23/09/2009	£ / R 2009/12/14	9.35	Call	Currency Future	2,924.0000	3,054.0000	4.446	0	0	0
23/09/2009	£ / R 2009/12/14	9.95	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/09/2009	£ / R 2009/12/14	11.40	Call	Currency Future	952.0000	1,059.0000	11.239	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	114.0000	126.0000	10.526	0	0	0
23/09/2009	£ / R	2009/12/14	18.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	8,935.0000	8,804.0000	(1.466)	0	0	0
23/09/2009	£ / R	2009/12/14	13.15	Call	Currency Future	148.0000	164.0000	10.811	0	0	0
23/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	389.0000	453.0000	16.452	0	0	0
23/09/2009	£ / R	2009/12/14	13.80	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
23/09/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,417.0000	4,548.0000	2.966	0	0	0
23/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	182.0000	204.0000	12.088	0	0	0
23/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,157.0000	3,026.0000	(4.150)	0	0	0
23/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,204.0000	1,085.0000	(9.884)	0	0	0
23/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,147.0000	4,017.0000	(3.135)	0	0	0
23/09/2009	£ / R	2009/12/14	15.50	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	433.0000	353.0000	(18.476)	0	0	0
23/09/2009	£ / R	2009/12/14	11.95	Put	Currency Future	239.0000	188.0000	(21.339)	0	0	0
23/09/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,640.0000	5,509.0000	(2.323)	0	0	0
23/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	990.0000	876.0000	(11.515)	0	0	0
23/09/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,160.0000	1,042.0000	(10.172)	0	0	0
23/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	£ / R	2009/12/14	19.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,141.0000	5,011.0000	(2.529)	0	0	0
23/09/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,845.0000	1,973.0000	6.938	0	0	0
23/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	127.0000	140.0000	10.236	0	0	0
23/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,687.0000	6,556.0000	(1.959)	0	0	0
23/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	907.0000	796.0000	(12.238)	0	0	0
23/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,651.0000	3,521.0000	(3.561)	0	0	0
23/09/2009	£ / R	2009/12/14	19.40	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	10.45	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
23/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,693.0000	4,563.0000	(2.770)	0	0	0
23/09/2009	£ / R	2009/12/14	13.00	Call	Currency Future	173.0000	193.0000	11.561	0	0	0
23/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,677.0000	2,806.0000	4.819	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	313.0000	356.0000	13.738	0	0	0
23/09/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,797.0000	1,924.0000	7.067	0	0	0
23/09/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,382.0000	1,260.0000	(8.828)	0	0	0
23/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,473.0000	1,350.0000	(8.350)	0	0	0
23/09/2009	£ / R	2009/12/14	16.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	192.0000	216.0000	12.500	0	0	0
23/09/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,382.0000	2,510.0000	5.374	0	0	0
23/09/2009	£ / R	2009/12/14	11.60	Call	Currency Future	795.0000	893.0000	12.327	0	0	0
23/09/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,135.0000	8,005.0000	(1.598)	0	0	0
23/09/2009	£ / R	2009/12/14	11.45	Put	Currency Future	96.0000	69.0000	(28.125)	0	0	0
23/09/2009	£ / R	2009/12/14	10.50	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
23/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	89.0000	97.0000	8.989	0	0	0
23/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	555.0000	635.0000	14.414	0	0	0
23/09/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,134.0000	9,003.0000	(1.434)	0	0	0
23/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	912.0000	1,016.0000	11.404	0	0	0
23/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	133.0000	147.0000	10.526	0	0	0
23/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	373.0000	306.0000	(17.962)	0	0	0
23/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,108.0000	2,977.0000	(4.215)	0	0	0
23/09/2009	£ / R	2009/12/14	11.10	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
23/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,137.0000	7,006.0000	(1.836)	0	0	0
23/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,138.0000	6,007.0000	(2.134)	0	0	0
23/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	414.0000	481.0000	16.184	0	0	0
23/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,410.0000	1,535.0000	8.865	0	0	0
23/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
23/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	402.0000	329.0000	(18.159)	0	0	0
23/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,293.0000	1,172.0000	(9.358)	0	0	0
23/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,586.0000	7,455.0000	(1.727)	0	0	0
23/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,484.0000	9,353.0000	(1.381)	0	0	0
23/09/2009	£ / R	2009/12/14	12.75	Put	Currency Future	710.0000	608.0000	(14.366)	0	0	0
23/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	59.0000	50.0000	(15.254)	0	0	0
23/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,875.0000	3,004.0000	4.487	0	0	0
23/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	368.0000	426.0000	15.761	0	0	0
23/09/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,042.0000	4,911.0000	(2.598)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	12.70	Call	Currency Future	239.0000	269.0000	12.552	0	0	0
23/09/2009	£ / R 2009/12/14	10.10	Call	Currency Future	2,187.0000	2,314.0000	5.807	0	0	0
23/09/2009	£ / R 2009/12/14	10.90	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
23/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,666.0000	2,535.0000	(4.914)	0	0	0
23/09/2009	£ / R 2009/12/14	9.50	Call	Currency Future	2,776.0000	2,905.0000	4.647	0	0	0
23/09/2009	£ / R 2009/12/14	12.35	Call	Currency Future	349.0000	400.0000	14.613	0	0	0
23/09/2009	£ / R 2009/12/14	18.35	Put	Currency Future	6,088.0000	5,958.0000	(2.135)	0	0	0
23/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
23/09/2009	£ / R 2009/12/14	12.70	Put	Currency Future	672.0000	572.0000	(14.881)	0	0	0
23/09/2009	£ / R 2009/12/14	10.10	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/09/2009	£ / R 2009/12/14	11.90	Put	Currency Future	221.0000	172.0000	(22.172)	0	0	0
23/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,132.0000	2,002.0000	(6.098)	0	0	0
23/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
23/09/2009	£ / R 2009/12/14	13.25	Put	Currency Future	1,117.0000	1,000.0000	(10.474)	0	0	0
23/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,180.0000	2,050.0000	(5.963)	0	0	0
23/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,611.0000	1,486.0000	(7.759)	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
23/09/2009	£ / R 2009/12/14	18.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,529.0000	2,658.0000	5.101	0	0	0
23/09/2009	£ / R 2009/12/14	12.75	Call	Currency Future	226.0000	255.0000	12.832	0	0	0
23/09/2009	£ / R 2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	15.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
23/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	109.0000	119.0000	9.174	0	0	0
23/09/2009	£ / R 2009/12/14	11.50	Call	Currency Future	872.0000	974.0000	11.697	0	0	0
23/09/2009	£ / R 2009/12/14	14.50	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
23/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,132.0000	2,002.0000	(6.098)	0	0	0
23/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	109.0000	119.0000	9.174	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,893.0000	1,765.0000	(6.762)	0	0	0
23/09/2009	£ / R 2009/12/14	19.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	17.85	Put	Currency Future	5,590.0000	5,459.0000	(2.343)	0	0	0
23/09/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,534.0000	9,403.0000	(1.374)	0	0	0
23/09/2009	£ / R 2009/12/14	11.90	Call	Currency Future	587.0000	669.0000	13.969	0	0	0
23/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,565.0000	1,440.0000	(7.987)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,670.0000	3,800.0000	3.542	0	0	0
23/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	2,276.0000	2,147.0000	(5.668)	0	0	0
23/09/2009	£ / R 2009/12/14	14.25	Put	Currency Future	2,036.0000	1,907.0000	(6.336)	0	0	0
23/09/2009	£ / R 2009/12/14	16.85	Put	Currency Future	4,594.0000	4,463.0000	(2.852)	0	0	0
23/09/2009	£ / R 2009/12/14	10.75	Call	Currency Future	1,554.0000	1,680.0000	8.108	0	0	0
23/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
23/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	81.0000	88.0000	8.642	0	0	0
23/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	7,236.0000	7,105.0000	(1.810)	0	0	0
23/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,893.0000	1,765.0000	(6.762)	0	0	0
23/09/2009	£ / R 2009/12/14	15.75	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,325.0000	2,195.0000	(5.591)	0	0	0
23/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,666.0000	2,535.0000	(4.914)	0	0	0
23/09/2009	£ / R 2009/12/14	14.25	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
23/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	171.0000	130.0000	(23.977)	0	0	0
23/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,422.0000	2,292.0000	(5.367)	0	0	0
23/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,241.0000	5,110.0000	(2.500)	0	0	0
23/09/2009	£ / R 2009/12/14	14.85	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
23/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
23/09/2009	£ / R 2009/12/14	17.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
23/09/2009	£ / R 2009/12/14	13.35	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
23/09/2009	£ / R 2009/12/14	17.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,617.0000	2,487.0000	(4.968)	0	0	0
23/09/2009	£ / R 2009/12/14	14.45	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
23/09/2009	£ / R 2009/12/14	19.75	Put	Currency Future	7,486.0000	7,355.0000	(1.750)	0	0	0
23/09/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,335.0000	8,204.0000	(1.572)	0	0	0
23/09/2009	£ / R 2009/12/14	15.05	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	£ / R 2009/12/14	21.50	Put	Currency Future	9,234.0000	9,103.0000	(1.419)	0	0	0
23/09/2009	£ / R 2009/12/14	14.45	Put	Currency Future	2,228.0000	2,098.0000	(5.835)	0	0	0
23/09/2009	£ / R 2009/12/14	19.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	104.0000	113.0000	8.654	0	0	0
23/09/2009	£ / R 2009/12/14	19.80	Put	Currency Future	7,536.0000	7,405.0000	(1.738)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2009/12/14	14.95	Put	Currency Future	2,715.0000	2,584.0000	(4.825)	0	0	0
23/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
23/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,658.0000	1,532.0000	(7.600)	0	0	0
23/09/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,635.0000	8,504.0000	(1.517)	0	0	0
23/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,503.0000	3,372.0000	(3.740)	0	0	0
23/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	826.0000	719.0000	(12.954)	0	0	0
23/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,337.0000	1,216.0000	(9.050)	0	0	0
23/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,180.0000	2,050.0000	(5.963)	0	0	0
23/09/2009	£ / R 2009/12/14	13.70	Call	Currency Future	85.0000	92.0000	8.235	0	0	0
23/09/2009	£ / R 2009/12/14	9.25	Call	Currency Future	3,023.0000	3,153.0000	4.300	0	0	0
23/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,846.0000	1,718.0000	(6.934)	0	0	0
23/09/2009	£ / R 2009/12/14	18.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R 2009/12/14	17.75	Put	Currency Future	5,490.0000	5,359.0000	(2.386)	0	0	0
23/09/2009	£ / R 2009/12/14	21.55	Put	Currency Future	9,284.0000	9,153.0000	(1.411)	0	0	0
23/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,338.0000	6,207.0000	(2.067)	0	0	0
23/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,940.0000	1,812.0000	(6.598)	0	0	0
23/09/2009	£ / R 2009/12/14	10.25	Call	Currency Future	2,041.0000	2,167.0000	6.173	0	0	0
23/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	46.0000	48.0000	4.348	0	0	0
23/09/2009	£ / R 2009/12/14	8.70	Call	Currency Future	3,570.0000	3,701.0000	3.669	0	0	0
23/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	687.0000	777.0000	13.100	0	0	0
23/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,519.0000	1,395.0000	(8.163)	0	0	0
23/09/2009	£ / R 2009/12/14	11.50	Put	Currency Future	106.0000	77.0000	(27.358)	0	0	0
23/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,506.0000	1,631.0000	8.300	0	0	0
23/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,337.0000	1,216.0000	(9.050)	0	0	0
23/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	297.0000	336.0000	13.131	0	0	0
23/09/2009	£ / R 2009/12/14	8.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	£ / R 2009/12/14	15.05	Put	Currency Future	2,813.0000	2,682.0000	(4.657)	0	0	0
23/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	530.0000	439.0000	(17.170)	0	0	0
23/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
23/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
23/09/2009	£ / R 2009/12/14	18.65	Put	Currency Future	6,388.0000	6,257.0000	(2.051)	0	0	0
23/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	186.0000	143.0000	(23.118)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,296.0000	4,166.0000	(3.026)	0	0	0
23/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
23/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	17.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,751.0000	1,625.0000	(7.196)	0	0	0
23/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,395.0000	4,265.0000	(2.958)	0	0	0
23/09/2009	£ / R	2009/12/14	11.80	Call	Currency Future	652.0000	740.0000	13.497	0	0	0
23/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	57.0000	60.0000	5.263	0	0	0
23/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,720.0000	3,850.0000	3.495	0	0	0
23/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,658.0000	1,532.0000	(7.600)	0	0	0
23/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,385.0000	8,254.0000	(1.562)	0	0	0
23/09/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,084.0000	1,955.0000	(6.190)	0	0	0
23/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,620.0000	3,751.0000	3.619	0	0	0
23/09/2009	£ / R	2009/12/14	14.30	Call	Currency Future	50.0000	52.0000	4.000	0	0	0
23/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,288.0000	6,157.0000	(2.083)	0	0	0
23/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,798.0000	1,671.0000	(7.063)	0	0	0
23/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.95	Call	Currency Future	68.0000	72.0000	5.882	0	0	0
23/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	74.0000	79.0000	6.757	0	0	0
23/09/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,285.0000	8,154.0000	(1.581)	0	0	0
23/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,428.0000	1,305.0000	(8.613)	0	0	0
23/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,751.0000	1,625.0000	(7.196)	0	0	0
23/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
23/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,435.0000	8,304.0000	(1.553)	0	0	0
23/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	94.0000	102.0000	8.511	0	0	0
23/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,887.0000	6,756.0000	(1.902)	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
23/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
23/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	1,078.0000	1,200.0000	11.317	0	0	0
23/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
23/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
23/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	£ / R	2009/12/14	14.05	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
23/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,445.0000	4,315.0000	(2.925)	0	0	0
23/09/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,846.0000	1,718.0000	(6.934)	0	0	0
23/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,705.0000	1,578.0000	(7.449)	0	0	0
23/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	114.0000	126.0000	10.526	0	0	0
23/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,798.0000	1,671.0000	(7.063)	0	0	0
23/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	62.0000	52.0000	(16.129)	0	0	0
23/09/2009	£ / R	2009/12/14	14.00	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
23/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,009.0000	2,879.0000	(4.320)	0	0	0
23/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	140.0000	156.0000	11.429	0	0	0
23/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,074.0000	958.0000	(10.801)	0	0	0
23/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,248.0000	1,128.0000	(9.615)	0	0	0
23/09/2009	£ / R	2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	18.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,637.0000	6,506.0000	(1.974)	0	0	0
23/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,438.0000	6,307.0000	(2.035)	0	0	0
23/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	81.0000	88.0000	8.642	0	0	0
23/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	4,992.0000	4,861.0000	(2.624)	0	0	0
23/09/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,565.0000	1,440.0000	(7.987)	0	0	0
23/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	6,987.0000	6,856.0000	(1.875)	0	0	0
23/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,892.0000	4,762.0000	(2.657)	0	0	0
23/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	8,985.0000	8,854.0000	(1.458)	0	0	0
23/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,885.0000	8,754.0000	(1.474)	0	0	0
23/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,911.0000	2,780.0000	(4.500)	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
23/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,123.0000	3,253.0000	4.163	0	0	0
23/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,138.0000	2,265.0000	5.940	0	0	0
23/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,371.0000	3,501.0000	3.856	0	0	0
23/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,172.0000	1,295.0000	10.495	0	0	0
23/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
23/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	56.0000	47.0000	(16.071)	0	0	0
23/09/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,644.0000	4,513.0000	(2.821)	0	0	0
23/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	324.0000	262.0000	(19.136)	0	0	0
23/09/2009	£ / R	2009/12/14	16.90	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	440.0000	509.0000	15.682	0	0	0
23/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,204.0000	1,085.0000	(9.884)	0	0	0
23/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	120.0000	132.0000	10.000	0	0	0
23/09/2009	£ / R	2010/03/15			Currency Future	12.4755	12.6096	1.075	12.5000	12.5000	608
23/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,338.0000	7,204.0000	(1.826)	0	0	0
23/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,697.0000	2,574.0000	(4.561)	0	0	0
23/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	4,760.0000	4,629.0000	(2.752)	0	0	0
23/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,573.0000	1,694.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	108.0000	94.0000	(12.963)	0	0	0
23/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,135.0000	8,002.0000	(1.635)	0	0	0
23/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	122.0000	133.0000	9.016	0	0	0
23/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
23/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	97.0000	85.0000	(12.371)	0	0	0
23/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
23/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,144.0000	6,011.0000	(2.165)	0	0	0
23/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	247.0000	267.0000	8.097	0	0	0
23/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	864.0000	771.0000	(10.764)	0	0	0
23/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
23/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,418.0000	2,548.0000	5.376	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,887.0000	4,020.0000	3.422	0	0	0
23/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,621.0000	1,508.0000	(6.971)	0	0	0
23/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	411.0000	351.0000	(14.599)	0	0	0
23/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,484.0000	1,604.0000	8.086	0	0	0
23/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	6,740.0000	6,607.0000	(1.973)	0	0	0
23/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	819.0000	899.0000	9.768	0	0	0
23/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	764.0000	839.0000	9.817	0	0	0
23/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
23/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	440.0000	481.0000	9.318	0	0	11,630
23/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,085.0000	7,952.0000	(1.645)	0	0	0
23/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,321.0000	2,451.0000	5.601	0	0	0
23/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,515.0000	2,645.0000	5.169	0	0	0
23/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,689.0000	3,560.0000	(3.497)	0	0	0
23/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	2,836.0000	2,711.0000	(4.408)	0	0	0
23/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,687.0000	7,553.0000	(1.743)	0	0	0
23/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	65.0000	69.0000	6.154	0	0	0
23/09/2009	£ / R	2010/03/15	16.45	Put	Currency Future	0.0000	3,897.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,094.0000	5,961.0000	(2.182)	0	0	0
23/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	111.0000	121.0000	9.009	0	0	0
23/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,628.0000	9,495.0000	(1.381)	0	0	0
23/09/2009	£ / R	2010/03/15	8.45	Call	Currency Future	0.0000	4,168.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,395.0000	1,514.0000	8.530	0	0	0
23/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,487.0000	7,354.0000	(1.776)	0	0	0
23/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	344.0000	289.0000	(15.988)	0	0	0
23/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,637.0000	7,503.0000	(1.755)	0	0	0
23/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,138.0000	7,005.0000	(1.863)	0	0	0
23/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	937.0000	841.0000	(10.245)	0	0	0
23/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	16.45	Call	Currency Future	0.0000	56.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	227.0000	245.0000	7.930	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
23/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	120.0000	105.0000	(12.500)	0	0	0
23/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,080.0000	8,946.0000	(1.476)	0	0	0
23/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,648.0000	5,516.0000	(2.337)	0	0	0
23/09/2009	£ / R	2010/03/15	14.45	Put	Currency Future	0.0000	2,033.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,752.0000	1,636.0000	(6.621)	0	0	0
23/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	435.0000	373.0000	(14.253)	0	0	0
23/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,537.0000	7,404.0000	(1.765)	0	0	0
23/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
23/09/2009	£ / R	2010/03/15	14.45	Call	Currency Future	0.0000	193.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	829.0000	737.0000	(11.098)	0	0	0
23/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
23/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	711.0000	783.0000	10.127	0	0	0
23/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	388.0000	330.0000	(14.948)	0	0	0
23/09/2009	£ / R	2010/03/15	8.45	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	45.0000	41.0000	(8.889)	0	0	0
23/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,528.0000	9,395.0000	(1.396)	0	0	0
23/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	413.0000	451.0000	9.201	0	0	0
23/09/2009	£ / R	2010/03/15	20.45	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,937.0000	4,069.0000	3.353	0	0	0
23/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	18.45	Put	Currency Future	0.0000	5,862.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,127.0000	1,024.0000	(9.139)	0	0	0
23/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	794.0000	704.0000	(11.335)	0	0	0
23/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,840.0000	6,707.0000	(1.944)	0	0	0
23/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	£ / R	2010/03/15	20.45	Put	Currency Future	0.0000	7,852.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,297.0000	3,428.0000	3.973	0	0	0
23/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	13.0000	13.0000	-	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
23/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,831.0000	8,697.0000	(1.517)	0	0	0
23/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,549.0000	5,417.0000	(2.379)	0	0	0
23/09/2009	£ / R	2010/03/15	18.45	Call	Currency Future	0.0000	22.0000	100.000	0	0	0
23/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	8,930.0000	8,797.0000	(1.489)	0	0	0
23/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	3,052.0000	3,183.0000	4.292	0	0	0
23/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	240.0000	260.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
23/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	6,939.0000	6,806.0000	(1.917)	0	0	0
23/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,665.0000	1,550.0000	(6.907)	0	0	0
23/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	470.0000	514.0000	9.362	0	0	0
23/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	573.0000	631.0000	10.122	0	0	0
23/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,444.0000	3,576.0000	3.833	0	0	0
23/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,593.0000	3,464.0000	(3.590)	0	0	0
23/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,698.0000	5,565.0000	(2.334)	0	0	0
23/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	2,080.0000	2,209.0000	6.202	0	0	0
23/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	194.0000	208.0000	7.216	0	0	0
23/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,678.0000	9,544.0000	(1.385)	0	0	0
23/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,181.0000	1,296.0000	9.738	0	0	0
23/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	352.0000	384.0000	9.091	0	0	0
23/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	455.0000	497.0000	9.231	0	0	0
23/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	597.0000	522.0000	(12.563)	0	0	0
23/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,479.0000	9,345.0000	(1.414)	0	0	0
23/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,018.0000	1,899.0000	(5.897)	0	0	0
23/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,737.0000	3,608.0000	(3.452)	0	0	0
23/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,708.0000	1,593.0000	(6.733)	0	0	0
23/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,986.0000	4,118.0000	3.312	0	0	0
23/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
23/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	331.0000	361.0000	9.063	0	0	0
23/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,130.0000	8,996.0000	(1.468)	0	0	0
23/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	104.0000	114.0000	9.615	0	0	0
23/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	342.0000	372.0000	8.772	0	0	0
23/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	592.0000	655.0000	10.642	0	0	0
23/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	974.0000	877.0000	(9.959)	0	0	0
23/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,929.0000	2,804.0000	(4.268)	0	0	0
23/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	67.0000	71.0000	5.970	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
23/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,166.0000	1,062.0000	(8.919)	0	0	0
23/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	155.0000	136.0000	(12.258)	0	0	0
23/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,388.0000	7,254.0000	(1.814)	0	0	0
23/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
23/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,641.0000	3,512.0000	(3.543)	0	0	0
23/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	486.0000	420.0000	(13.580)	0	0	0
23/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,206.0000	1,101.0000	(8.706)	0	0	0
23/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
23/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,599.0000	5,466.0000	(2.375)	0	0	0
23/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,045.0000	5,912.0000	(2.200)	0	0	0
23/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	400.0000	436.0000	9.000	0	0	0
23/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,379.0000	9,245.0000	(1.429)	0	0	0
23/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,882.0000	3,752.0000	(3.349)	0	0	0
23/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
23/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,437.0000	7,304.0000	(1.788)	0	0	0
23/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	661.0000	729.0000	10.287	0	0	0
23/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	365.0000	309.0000	(15.342)	0	0	0
23/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,035.0000	7,902.0000	(1.655)	0	0	0
23/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	628.0000	549.0000	(12.580)	0	0	0
23/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,050.0000	949.0000	(9.619)	0	0	0
23/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	133.0000	116.0000	(12.782)	0	0	0
23/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	114.0000	99.0000	(13.158)	0	0	0
23/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,536.0000	1,424.0000	(7.292)	0	0	0
23/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	£ / R	2010/03/15	19.90	Call	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
23/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,308.0000	1,426.0000	9.021	0	0	0
23/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,587.0000	7,453.0000	(1.766)	0	0	0
23/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
23/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	261.0000	283.0000	8.429	0	0	0
23/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	554.0000	609.0000	9.928	0	0	0
23/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	791.0000	869.0000	9.861	0	0	0
23/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,439.0000	1,559.0000	8.339	0	0	0
23/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,410.0000	1,300.0000	(7.801)	0	0	0
23/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
23/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	375.0000	409.0000	9.067	0	0	0
23/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
23/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,369.0000	2,499.0000	5.488	0	0	0
23/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,329.0000	9,195.0000	(1.436)	0	0	0
23/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	168.0000	183.0000	8.929	0	0	0
23/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,150.0000	3,281.0000	4.159	0	0	0
23/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,466.0000	2,597.0000	5.312	0	0	0
23/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
23/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,243.0000	2,124.0000	(5.305)	0	0	0
23/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,882.0000	2,758.0000	(4.303)	0	0	0
23/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,859.0000	4,727.0000	(2.717)	0	0	0
23/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,893.0000	2,018.0000	6.603	0	0	0
23/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	108.0000	117.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	312.0000	339.0000	8.654	0	0	0
23/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,105.0000	4,973.0000	(2.586)	0	0	0
23/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	536.0000	587.0000	9.515	0	0	0
23/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,796.0000	1,679.0000	(6.514)	0	0	0
23/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	460.0000	396.0000	(13.913)	0	0	0
23/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	567.0000	495.0000	(12.698)	0	0	0
23/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	254.0000	275.0000	8.268	0	0	0
23/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	182.0000	151.0000	(17.033)	0	0	0
23/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	660.0000	577.0000	(12.576)	0	0	0
23/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
23/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,199.0000	3,330.0000	4.095	0	0	0
23/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,578.0000	9,445.0000	(1.389)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,286.0000	1,179.0000	(8.320)	0	0	0
23/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	95.0000	103.0000	8.421	0	0	0
23/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
23/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,613.0000	4,482.0000	(2.840)	0	0	0
23/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,810.0000	4,678.0000	(2.744)	0	0	0
23/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
23/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,070.0000	2,944.0000	(4.104)	0	0	0
23/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	294.0000	319.0000	8.503	0	0	0
23/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	1,108.0000	1,210.0000	9.206	0	0	0
23/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,429.0000	9,295.0000	(1.421)	0	0	0
23/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,224.0000	2,354.0000	5.845	0	0	0
23/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
23/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,493.0000	1,382.0000	(7.435)	0	0	0
23/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
23/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,578.0000	1,465.0000	(7.161)	0	0	0
23/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,781.0000	8,648.0000	(1.515)	0	0	0
23/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	269.0000	292.0000	8.550	0	0	0
23/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	6,989.0000	6,856.0000	(1.903)	0	0	0
23/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,986.0000	2,113.0000	6.395	0	0	0
23/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,954.0000	3,085.0000	4.435	0	0	0
23/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,790.0000	6,657.0000	(1.959)	0	0	0
23/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	737.0000	811.0000	10.041	0	0	0
23/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	8,980.0000	8,847.0000	(1.481)	0	0	0
23/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
23/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	686.0000	756.0000	10.204	0	0	0
23/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,089.0000	6,955.0000	(1.890)	0	0	0
23/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,368.0000	1,259.0000	(7.968)	0	0	0
23/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,204.0000	5,071.0000	(2.556)	0	0	0
23/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	126.0000	110.0000	(12.698)	0	0	0
23/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	15.0000	15.0000	-	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
23/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,332.0000	2,213.0000	(5.103)	0	0	0
23/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	3,003.0000	3,134.0000	4.362	0	0	0
23/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,731.0000	8,598.0000	(1.523)	0	0	0
23/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,542.0000	3,674.0000	3.727	0	0	0
23/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
23/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,006.0000	4,874.0000	(2.637)	0	0	0
23/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	158.0000	173.0000	9.494	0	0	0
23/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,076.0000	3,945.0000	(3.214)	0	0	0
23/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,012.0000	913.0000	(9.783)	0	0	0
23/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,128.0000	2,257.0000	6.062	0	0	0
23/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	693.0000	608.0000	(12.266)	0	0	0
23/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	2,033.0000	2,161.0000	6.296	0	0	0
23/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,352.0000	1,470.0000	8.728	0	0	0
23/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	147.0000	129.0000	(12.245)	0	0	0
23/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	1,038.0000	1,132.0000	9.056	0	0	0
23/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	221.0000	239.0000	8.145	0	0	0
23/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	900.0000	806.0000	(10.444)	0	0	0
23/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	615.0000	679.0000	10.407	0	0	0
23/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
23/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	233.0000	252.0000	8.155	0	0	0
23/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,088.0000	987.0000	(9.283)	0	0	0
23/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,383.0000	8,250.0000	(1.587)	0	0	0
23/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	539.0000	469.0000	(12.987)	0	0	0
23/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
23/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	48.0000	50.0000	4.167	0	0	0
23/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,528.0000	1,649.0000	7.919	0	0	0
23/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	363.0000	396.0000	9.091	0	0	0
23/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	98.0000	107.0000	9.184	0	0	0
23/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,442.0000	6,309.0000	(2.065)	0	0	0
23/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,259.0000	3,132.0000	(3.897)	0	0	0
23/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
23/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,591.0000	3,724.0000	3.704	0	0	0
23/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	29.0000	31.0000	6.897	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,346.0000	3,477.0000	3.915	0	0	0
23/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	426.0000	465.0000	9.155	0	0	0
23/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	285.0000	309.0000	8.421	0	0	0
23/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,222.0000	4,091.0000	(3.103)	0	0	0
23/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,248.0000	3,379.0000	4.033	0	0	0
23/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	4,957.0000	4,825.0000	(2.663)	0	0	0
23/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,279.0000	9,146.0000	(1.433)	0	0	0
23/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	518.0000	567.0000	9.459	0	0	0
23/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
23/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	387.0000	422.0000	9.044	0	0	0
23/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,023.0000	2,897.0000	(4.168)	0	0	0
23/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,288.0000	7,155.0000	(1.825)	0	0	0
23/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,451.0000	1,341.0000	(7.581)	0	0	0
23/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,273.0000	2,402.0000	5.675	0	0	0
23/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
23/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	83.0000	72.0000	(13.253)	0	0	0
23/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	3,101.0000	3,232.0000	4.224	0	0	0
23/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,392.0000	6,259.0000	(2.081)	0	0	0
23/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,223.0000	1,339.0000	9.485	0	0	0
23/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	283.0000	235.0000	(16.961)	0	0	0
23/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,450.0000	5,318.0000	(2.422)	0	0	0
23/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,709.0000	1,832.0000	7.197	0	0	0
23/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,188.0000	7,055.0000	(1.850)	0	0	0
23/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	139.0000	152.0000	9.353	0	0	0
23/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	42.0000	44.0000	4.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,690.0000	3,822.0000	3.577	0	0	0
23/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,180.0000	9,046.0000	(1.460)	0	0	0
23/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,433.0000	8,300.0000	(1.577)	0	0	0
23/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,417.0000	4,286.0000	(2.966)	0	0	0
23/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,497.0000	3,369.0000	(3.660)	0	0	0
23/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
23/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	73.0000	78.0000	6.849	0	0	0
23/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	213.0000	173.0000	(18.779)	0	0	0
23/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,401.0000	5,269.0000	(2.444)	0	0	0
23/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
23/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	269.0000	292.0000	8.550	0	0	0
23/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	277.0000	300.0000	8.303	0	0	0
23/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,801.0000	1,925.0000	6.885	0	0	0
23/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,661.0000	2,792.0000	4.923	0	0	0
23/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,493.0000	1,382.0000	(7.435)	0	0	0
23/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,482.0000	8,349.0000	(1.568)	0	0	0
23/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
23/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	43.0000	45.0000	4.651	0	0	0
23/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	972.0000	1,062.0000	9.259	0	0	0
23/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,449.0000	3,321.0000	(3.711)	0	0	0
23/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,758.0000	2,890.0000	4.786	0	0	0
23/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,513.0000	2,392.0000	(4.815)	0	0	0
23/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,559.0000	2,437.0000	(4.767)	0	0	0
23/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	1,884.0000	1,766.0000	(6.263)	0	0	0
23/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,343.0000	6,210.0000	(2.097)	0	0	0
23/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,164.0000	3,037.0000	(4.014)	0	0	0
23/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,466.0000	4,335.0000	(2.933)	0	0	0
23/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	209.0000	226.0000	8.134	0	0	0
23/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	90.0000	97.0000	7.778	0	0	0
23/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	909.0000	994.0000	9.351	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	302.0000	252.0000	(16.556)	0	0	0
23/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,333.0000	8,200.0000	(1.596)	0	0	0
23/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,125.0000	3,994.0000	(3.176)	0	0	0
23/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	848.0000	930.0000	9.670	0	0	0
23/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
23/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,545.0000	3,416.0000	(3.639)	0	0	0
23/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	215.0000	232.0000	7.907	0	0	0
23/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,641.0000	3,773.0000	3.625	0	0	0
23/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,856.0000	2,988.0000	4.622	0	0	0
23/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
23/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	134.0000	147.0000	9.701	0	0	0
23/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	1,840.0000	1,723.0000	(6.359)	0	0	0
23/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	246.0000	202.0000	(17.886)	0	0	0
23/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,515.0000	4,384.0000	(2.901)	0	0	0
23/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
23/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,500.0000	5,367.0000	(2.418)	0	0	0
23/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	88.0000	76.0000	(13.636)	0	0	0
23/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	71.0000	76.0000	7.042	0	0	0
23/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,612.0000	2,743.0000	5.015	0	0	0
23/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	168.0000	143.0000	(14.881)	0	0	0
23/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,663.0000	1,786.0000	7.396	0	0	0
23/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	1,144.0000	1,253.0000	9.528	0	0	0
23/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,605.0000	2,483.0000	(4.683)	0	0	0
23/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
23/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	323.0000	270.0000	(16.409)	0	0	0
23/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	878.0000	962.0000	9.567	0	0	0
23/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	174.0000	188.0000	8.046	0	0	0
23/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	302.0000	329.0000	8.940	0	0	0
23/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
23/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,563.0000	2,694.0000	5.111	0	0	0
23/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,591.0000	6,458.0000	(2.018)	0	0	0
23/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,198.0000	2,078.0000	(5.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2010/03/15	19.50	Put	Currency Future	7,039.0000	6,906.0000	(1.889)	0	0	0
23/09/2009	£ / R 2010/03/15	9.95	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
23/09/2009	£ / R 2010/03/15	15.50	Put	Currency Future	3,117.0000	2,990.0000	(4.074)	0	0	0
23/09/2009	£ / R 2010/03/15	10.95	Call	Currency Future	1,618.0000	1,740.0000	7.540	0	0	0
23/09/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,691.0000	6,557.0000	(2.003)	0	0	0
23/09/2009	£ / R 2010/03/15	13.50	Put	Currency Future	1,327.0000	1,219.0000	(8.139)	0	0	0
23/09/2009	£ / R 2010/03/15	17.50	Put	Currency Future	5,056.0000	4,924.0000	(2.611)	0	0	0
23/09/2009	£ / R 2010/03/15	21.50	Put	Currency Future	9,030.0000	8,897.0000	(1.473)	0	0	0
23/09/2009	£ / R 2010/03/15	10.95	Put	Currency Future	92.0000	80.0000	(13.043)	0	0	0
23/09/2009	£ / R 2010/03/15	21.15	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R 2010/03/15	17.50	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
23/09/2009	£ / R 2010/03/15	21.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	£ / R 2010/03/15	14.95	Call	Currency Future	130.0000	142.0000	9.231	0	0	0
23/09/2009	£ / R 2010/03/15	16.50	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
23/09/2009	£ / R 2010/03/15	19.15	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	£ / R 2010/03/15	14.70	Call	Currency Future	153.0000	167.0000	9.150	0	0	11,630
23/09/2009	£ / R 2010/03/15	15.50	Call	Currency Future	92.0000	100.0000	8.696	0	0	0
23/09/2009	£ / R 2010/03/15	17.15	Put	Currency Future	4,711.0000	4,580.0000	(2.781)	0	0	0
23/09/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,377.0000	2,258.0000	(5.006)	0	0	0
23/09/2009	£ / R 2010/03/15	15.15	Put	Currency Future	2,789.0000	2,665.0000	(4.446)	0	0	0
23/09/2009	£ / R 2010/03/15	13.40	Put	Currency Future	1,246.0000	1,140.0000	(8.507)	0	0	0
23/09/2009	£ / R 2010/03/15	21.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R 2010/03/15	21.05	Put	Currency Future	8,582.0000	8,449.0000	(1.550)	0	0	0
23/09/2009	£ / R 2010/03/15	13.40	Call	Currency Future	321.0000	350.0000	9.034	0	0	0
23/09/2009	£ / R 2010/03/15	15.15	Call	Currency Future	115.0000	125.0000	8.696	0	0	0
23/09/2009	£ / R 2010/03/15	17.15	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/09/2009	£ / R 2010/03/15	18.95	Put	Currency Future	6,492.0000	6,359.0000	(2.049)	0	0	0
23/09/2009	£ / R 2010/03/15	12.75	Put	Currency Future	760.0000	671.0000	(11.711)	0	0	0
23/09/2009	£ / R 2010/03/15	9.10	Call	Currency Future	3,395.0000	3,527.0000	3.888	0	0	0
23/09/2009	£ / R 2010/03/15	17.35	Put	Currency Future	4,908.0000	4,776.0000	(2.689)	0	0	0
23/09/2009	£ / R 2010/03/15	17.35	Call	Currency Future	33.0000	36.0000	9.091	0	0	0
23/09/2009	£ / R 2010/03/15	19.35	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	£ / R 2010/03/15	21.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	£ / R 2010/03/15	19.35	Put	Currency Future	6,890.0000	6,756.0000	(1.945)	0	0	0
23/09/2009	£ / R 2010/03/15	15.35	Put	Currency Future	2,976.0000	2,850.0000	(4.234)	0	0	0
23/09/2009	£ / R 2010/03/15	15.35	Call	Currency Future	101.0000	110.0000	8.911	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	512.0000	444.0000	(13.281)	0	0	0
23/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,320.0000	4,188.0000	(3.056)	0	0	0
23/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	2,176.0000	2,306.0000	5.974	0	0	0
23/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
23/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,302.0000	5,170.0000	(2.490)	0	0	0
23/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,265.0000	1,382.0000	9.249	0	0	0
23/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	485.0000	531.0000	9.485	0	0	0
23/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	140.0000	122.0000	(12.857)	0	0	0
23/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
23/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	638.0000	704.0000	10.345	0	0	0
23/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	79.0000	86.0000	8.861	0	0	0
23/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	8,881.0000	8,747.0000	(1.509)	0	0	0
23/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,354.0000	3,226.0000	(3.816)	0	0	0
23/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	148.0000	162.0000	9.459	0	0	0
23/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,422.0000	2,302.0000	(4.955)	0	0	0
23/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,681.0000	8,548.0000	(1.532)	0	0	0
23/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	118.0000	129.0000	9.322	0	0	0
23/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,632.0000	8,498.0000	(1.552)	0	0	0
23/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,641.0000	6,508.0000	(2.003)	0	0	0
23/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	38.0000	40.0000	5.263	0	0	0
23/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,743.0000	2,619.0000	(4.521)	0	0	0
23/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
23/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,662.0000	4,531.0000	(2.810)	0	0	0
23/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	501.0000	549.0000	9.581	0	0	0
23/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	726.0000	639.0000	(11.983)	0	0	0
23/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	82.0000	88.0000	7.317	0	0	0
23/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
23/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,306.0000	3,179.0000	(3.842)	0	0	0
23/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,253.0000	5,121.0000	(2.513)	0	0	0
23/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,271.0000	4,140.0000	(3.067)	0	0	0
23/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
23/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,710.0000	2,841.0000	4.834	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,402.0000	3,274.0000	(3.762)	0	0	0
23/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
23/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
23/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,369.0000	4,237.0000	(3.021)	0	0	0
23/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	229.0000	187.0000	(18.341)	0	0	0
23/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,468.0000	2,347.0000	(4.903)	0	0	0
23/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	264.0000	218.0000	(17.424)	0	0	0
23/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	143.0000	157.0000	9.790	0	0	0
23/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,755.0000	1,878.0000	7.009	0	0	0
23/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	940.0000	1,028.0000	9.362	0	0	0
23/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	79.0000	69.0000	(12.658)	0	0	0
23/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	1,005.0000	1,097.0000	9.154	0	0	0
23/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
23/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,847.0000	1,971.0000	6.714	0	0	0
23/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,287.0000	2,169.0000	(5.160)	0	0	0
23/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
23/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	163.0000	179.0000	9.816	0	0	0
23/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	1,073.0000	1,168.0000	8.854	0	0	0
23/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	197.0000	159.0000	(19.289)	0	0	0
23/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
23/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	71.0000	62.0000	(12.676)	0	0	0
23/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
23/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,154.0000	5,022.0000	(2.561)	0	0	0
23/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,211.0000	3,084.0000	(3.955)	0	0	0
23/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,940.0000	2,065.0000	6.443	0	0	0
23/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
23/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,905.0000	3,037.0000	4.544	0	0	0
23/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,352.0000	5,219.0000	(2.485)	0	0	0
23/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,807.0000	2,939.0000	4.703	0	0	0
23/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
23/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,173.0000	4,042.0000	(3.139)	0	0	0
23/09/2009	£ / R	2010/06/14			Currency Future	12.6820	12.8187	1.078	0.0000	0.0000	500
23/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,100.0000	6,966.0000	(1.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,758.0000	1,648.0000	(6.257)	0	0	0
23/09/2009	£ / R 2010/06/14	13.40	Call	Currency Future	524.0000	563.0000	7.443	0	0	12,446
23/09/2009	£ / R 2010/06/14	12.20	Call	Currency Future	970.0000	1,045.0000	7.732	0	0	0
23/09/2009	£ / R 2010/06/14	21.75	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R 2010/06/14	13.10	Put	Currency Future	1,024.0000	933.0000	(8.887)	0	0	0
23/09/2009	£ / R 2010/06/14	9.65	Call	Currency Future	3,079.0000	3,212.0000	4.320	0	0	0
23/09/2009	£ / R 2010/06/14	10.20	Put	Currency Future	61.0000	57.0000	(6.557)	0	0	0
23/09/2009	£ / R 2010/06/14	8.15	Call	Currency Future	4,543.0000	4,678.0000	2.972	0	0	0
23/09/2009	£ / R 2010/06/14	11.20	Put	Currency Future	155.0000	133.0000	(14.194)	0	0	0
23/09/2009	£ / R 2010/06/14	19.75	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
23/09/2009	£ / R 2010/06/14	19.90	Put	Currency Future	7,248.0000	7,114.0000	(1.849)	0	0	0
23/09/2009	£ / R 2010/06/14	13.10	Call	Currency Future	606.0000	652.0000	7.591	0	0	0
23/09/2009	£ / R 2010/06/14	8.15	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/09/2009	£ / R 2010/06/14	11.20	Call	Currency Future	1,637.0000	1,751.0000	6.964	0	0	0
23/09/2009	£ / R 2010/06/14	21.75	Put	Currency Future	9,080.0000	8,945.0000	(1.487)	0	0	0
23/09/2009	£ / R 2010/06/14	14.05	Call	Currency Future	390.0000	416.0000	6.667	0	0	0
23/09/2009	£ / R 2010/06/14	12.45	Call	Currency Future	848.0000	915.0000	7.901	0	0	8,032
23/09/2009	£ / R 2010/06/14	8.60	Call	Currency Future	4,105.0000	4,238.0000	3.240	0	0	0
23/09/2009	£ / R 2010/06/14	21.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
23/09/2009	£ / R 2010/06/14	19.55	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
23/09/2009	£ / R 2010/06/14	10.10	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
23/09/2009	£ / R 2010/06/14	21.35	Put	Currency Future	8,683.0000	8,548.0000	(1.555)	0	0	0
23/09/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,543.0000	2,676.0000	5.230	0	0	0
23/09/2009	£ / R 2010/06/14	21.55	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
23/09/2009	£ / R 2010/06/14	20.80	Put	Currency Future	8,139.0000	8,004.0000	(1.659)	0	0	0
23/09/2009	£ / R 2010/06/14	19.90	Call	Currency Future	30.0000	33.0000	10.000	0	0	0
23/09/2009	£ / R 2010/06/14	12.45	Put	Currency Future	616.0000	546.0000	(11.364)	0	0	0
23/09/2009	£ / R 2010/06/14	10.10	Call	Currency Future	2,640.0000	2,774.0000	5.076	0	0	0
23/09/2009	£ / R 2010/06/14	12.20	Put	Currency Future	488.0000	426.0000	(12.705)	0	0	0
23/09/2009	£ / R 2010/06/14	20.70	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
23/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	3,274.0000	3,408.0000	4.093	0	0	0
23/09/2009	£ / R 2010/06/14	9.50	Call	Currency Future	3,225.0000	3,359.0000	4.155	0	0	0
23/09/2009	£ / R 2010/06/14	14.40	Call	Currency Future	336.0000	358.0000	6.548	0	0	8,032
23/09/2009	£ / R 2010/06/14	16.10	Call	Currency Future	164.0000	175.0000	6.707	0	0	0
23/09/2009	£ / R 2010/06/14	18.10	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
23/09/2009	£ / R 2010/06/14	18.70	Put	Currency Future	6,069.0000	5,936.0000	(2.191)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,405.0000	1,511.0000	7.544	0	0	0
23/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,280.0000	1,181.0000	(7.734)	0	0	0
23/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
23/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,316.0000	2,198.0000	(5.095)	0	0	0
23/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	512.0000	549.0000	7.227	0	0	0
23/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	250.0000	215.0000	(14.000)	0	0	0
23/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
23/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	577.0000	620.0000	7.452	0	0	0
23/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,485.0000	5,353.0000	(2.407)	0	0	0
23/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,149.0000	4,021.0000	(3.085)	0	0	0
23/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
23/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	96.0000	103.0000	7.292	0	0	0
23/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,242.0000	1,144.0000	(7.890)	0	0	0
23/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,117.0000	5,985.0000	(2.158)	0	0	0
23/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
23/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,469.0000	3,603.0000	3.863	0	0	0
23/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,527.0000	9,392.0000	(1.417)	0	0	0
23/09/2009	£ / R	2010/06/14	9.50	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
23/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,727.0000	5,595.0000	(2.305)	0	0	0
23/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
23/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,332.0000	1,434.0000	7.658	0	0	0
23/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,303.0000	3,179.0000	(3.754)	0	0	0
23/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	6,903.0000	6,769.0000	(1.941)	0	0	0
23/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,446.0000	7,311.0000	(1.813)	0	0	0
23/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,252.0000	2,385.0000	5.906	0	0	0
23/09/2009	£ / R	2010/06/14	14.20	Call	Currency Future	365.0000	390.0000	6.849	0	0	0
23/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	687.0000	739.0000	7.569	0	0	0
23/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,677.0000	1,793.0000	6.917	0	0	0
23/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	315.0000	268.0000	(14.921)	0	0	0
23/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	563.0000	496.0000	(11.901)	0	0	0
23/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,959.0000	4,093.0000	3.385	0	0	0
23/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	197.0000	210.0000	6.599	0	0	0
23/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,197.0000	1,287.0000	7.519	0	0	0
23/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	51.0000	55.0000	7.843	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	826.0000	891.0000	7.869	0	0	0
23/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	59.0000	64.0000	8.475	0	0	0
23/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	622.0000	668.0000	7.395	0	0	0
23/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
23/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	762.0000	822.0000	7.874	0	0	0
23/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
23/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
23/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	90.0000	77.0000	(14.444)	0	0	0
23/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,882.0000	8,746.0000	(1.531)	0	0	0
23/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	895.0000	965.0000	7.821	0	0	0
23/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	955.0000	866.0000	(9.319)	0	0	0
23/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,706.0000	6,572.0000	(1.998)	0	0	0
23/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,972.0000	2,095.0000	6.237	0	0	0
23/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
23/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	26.0000	22.0000	(15.385)	0	0	0
23/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,886.0000	2,007.0000	6.416	0	0	0
23/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,764.0000	4,634.0000	(2.729)	0	0	0
23/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
23/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
23/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	4,008.0000	4,141.0000	3.318	0	0	0
23/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	104.0000	88.0000	(15.385)	0	0	0
23/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,817.0000	3,690.0000	(3.327)	0	0	0
23/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,090.0000	7,954.0000	(1.681)	0	0	0
23/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,584.0000	8,449.0000	(1.573)	0	0	0
23/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,933.0000	3,067.0000	4.569	0	0	0
23/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	131.0000	140.0000	6.870	0	0	0
23/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	871.0000	940.0000	7.922	0	0	0
23/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	223.0000	239.0000	7.175	0	0	0
23/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,495.0000	7,361.0000	(1.788)	0	0	0
23/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,608.0000	6,474.0000	(2.028)	0	0	0
23/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,733.0000	8,597.0000	(1.557)	0	0	0
23/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,545.0000	7,410.0000	(1.789)	0	0	0
23/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
23/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	298.0000	317.0000	6.376	0	0	0
23/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	8,981.0000	8,845.0000	(1.514)	0	0	0
23/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	40.0000	38.0000	(5.000)	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
23/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,891.0000	2,770.0000	(4.185)	0	0	0
23/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
23/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
23/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,195.0000	5,064.0000	(2.522)	0	0	0
23/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,536.0000	3,410.0000	(3.563)	0	0	0
23/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	182.0000	194.0000	6.593	0	0	0
23/09/2009	£ / R	2010/06/14	13.50	Put	Currency Future	1,318.0000	1,218.0000	(7.587)	0	0	0
23/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
23/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
23/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,322.0000	3,456.0000	4.034	0	0	0
23/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	373.0000	399.0000	6.971	0	0	0
23/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	149.0000	159.0000	6.711	0	0	0
23/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	637.0000	685.0000	7.535	0	0	0
23/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,020.0000	5,887.0000	(2.209)	0	0	0
23/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
23/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,755.0000	6,621.0000	(1.984)	0	0	0
23/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	185.0000	198.0000	7.027	0	0	0
23/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,428.0000	9,292.0000	(1.443)	0	0	0
23/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,350.0000	3,225.0000	(3.731)	0	0	0
23/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	500.0000	536.0000	7.200	0	0	0
23/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,243.0000	4,116.0000	(2.993)	0	0	0
23/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,841.0000	1,730.0000	(6.029)	0	0	0
23/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	855.0000	770.0000	(9.942)	0	0	0
23/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	990.0000	899.0000	(9.192)	0	0	0
23/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,095.0000	1,001.0000	(8.584)	0	0	0
23/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,150.0000	7,015.0000	(1.888)	0	0	0
23/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	75.0000	81.0000	8.000	0	0	0
23/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
23/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	919.0000	991.0000	7.835	0	0	0
23/09/2009	£ / R	2010/06/14	12.65	Put	Currency Future	730.0000	653.0000	(10.548)	0	0	0
23/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	32.0000	34.0000	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
23/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,243.0000	5,112.0000	(2.499)	0	0	0
23/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
23/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	145.0000	124.0000	(14.483)	0	0	0
23/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,180.0000	9,044.0000	(1.481)	0	0	0
23/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,040.0000	7,905.0000	(1.679)	0	0	0
23/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,789.0000	4,924.0000	2.819	0	0	0
23/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,716.0000	4,587.0000	(2.735)	0	0	0
23/09/2009	£ / R	2010/06/14	9.85	Put	Currency Future	52.0000	49.0000	(5.769)	0	0	0
23/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,165.0000	3,042.0000	(3.886)	0	0	0
23/09/2009	£ / R	2010/06/14	12.40	Put	Currency Future	589.0000	521.0000	(11.545)	0	0	0
23/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	488.0000	524.0000	7.377	0	0	0
23/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	98.0000	106.0000	8.163	0	0	0
23/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	564.0000	605.0000	7.270	0	0	0
23/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,929.0000	2,051.0000	6.325	0	0	0
23/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,573.0000	4,445.0000	(2.799)	0	0	0
23/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,166.0000	6,033.0000	(2.157)	0	0	0
23/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	178.0000	190.0000	6.742	0	0	0
23/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,002.0000	6,867.0000	(1.928)	0	0	0
23/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	537.0000	472.0000	(12.104)	0	0	0
23/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,132.0000	1,036.0000	(8.481)	0	0	0
23/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,884.0000	3,018.0000	4.646	0	0	0
23/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	105.0000	114.0000	8.571	0	0	0
23/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,378.0000	9,242.0000	(1.450)	0	0	0
23/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,130.0000	8,994.0000	(1.490)	0	0	0
23/09/2009	£ / R	2010/06/14	20.35	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
23/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
23/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
23/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	223.0000	192.0000	(13.901)	0	0	0
23/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
23/09/2009	£ / R	2010/06/14	10.85	Put	Currency Future	97.0000	82.0000	(15.464)	0	0	0
23/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,582.0000	3,457.0000	(3.490)	0	0	0
23/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,397.0000	7,262.0000	(1.825)	0	0	0
23/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,693.0000	7,558.0000	(1.755)	0	0	0
23/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,199.0000	7,065.0000	(1.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,396.0000	3,271.0000	(3.681)	0	0	0
23/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	264.0000	228.0000	(13.636)	0	0	0
23/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,679.0000	5,547.0000	(2.324)	0	0	0
23/09/2009	£ / R	2010/06/14	11.85	Call	Currency Future	1,166.0000	1,255.0000	7.633	0	0	0
23/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
23/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
23/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	174.0000	186.0000	6.897	0	0	0
23/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,716.0000	1,607.0000	(6.352)	0	0	0
23/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,770.0000	3,643.0000	(3.369)	0	0	0
23/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	791.0000	710.0000	(10.240)	0	0	0
23/09/2009	£ / R	2010/06/14	11.85	Put	Currency Future	334.0000	286.0000	(14.371)	0	0	0
23/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,003.0000	4,873.0000	(2.598)	0	0	0
23/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,205.0000	1,108.0000	(8.050)	0	0	0
23/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,677.0000	9,541.0000	(1.405)	0	0	0
23/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,442.0000	3,317.0000	(3.632)	0	0	0
23/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	398.0000	426.0000	7.035	0	0	0
23/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,846.0000	2,725.0000	(4.252)	0	0	0
23/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,621.0000	4,492.0000	(2.792)	0	0	0
23/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
23/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	228.0000	244.0000	7.018	0	0	0
23/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	723.0000	779.0000	7.746	0	0	0
23/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	103.0000	111.0000	7.767	0	0	0
23/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	89.0000	96.0000	7.865	0	0	12,446
23/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,340.0000	5,209.0000	(2.453)	0	0	0
23/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	152.0000	162.0000	6.579	0	0	0
23/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,582.0000	5,450.0000	(2.365)	0	0	0
23/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,478.0000	9,342.0000	(1.435)	0	0	0
23/09/2009	£ / R	2010/06/14	18.05	Call	Currency Future	68.0000	74.0000	8.824	0	0	0
23/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
23/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,776.0000	5,644.0000	(2.285)	0	0	0
23/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	445.0000	477.0000	7.191	0	0	0
23/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	705.0000	758.0000	7.518	0	0	0
23/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	158.0000	168.0000	6.329	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
23/09/2009	£ / R	2010/06/14	10.45	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
23/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/09/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,479.0000	4,350.0000	(2.880)	0	0	0
23/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,298.0000	7,163.0000	(1.850)	0	0	0
23/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	58.0000	63.0000	8.621	0	0	0
23/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,676.0000	3,550.0000	(3.428)	0	0	0
23/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,533.0000	5,402.0000	(2.368)	0	0	0
23/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	111.0000	119.0000	7.207	0	0	0
23/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,296.0000	1,397.0000	7.793	0	0	0
23/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,937.0000	2,815.0000	(4.154)	0	0	0
23/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,513.0000	1,408.0000	(6.940)	0	0	0
23/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,434.0000	1,331.0000	(7.183)	0	0	0
23/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,260.0000	1,360.0000	7.937	0	0	0
23/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	7,941.0000	7,806.0000	(1.700)	0	0	0
23/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
23/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	537.0000	576.0000	7.263	0	0	0
23/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,558.0000	1,669.0000	7.125	0	0	0
23/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,403.0000	2,286.0000	(4.869)	0	0	0
23/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	76.0000	71.0000	(6.579)	0	0	0
23/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	119.0000	128.0000	7.563	0	0	0
23/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	741.0000	800.0000	7.962	0	0	0
23/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	381.0000	407.0000	6.824	0	0	0
23/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,060.0000	2,192.0000	6.408	0	0	0
23/09/2009	£ / R	2010/06/14	17.60	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
23/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,347.0000	7,213.0000	(1.824)	0	0	0
23/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,907.0000	4,777.0000	(2.649)	0	0	0
23/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,436.0000	5,305.0000	(2.410)	0	0	0
23/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
23/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	125.0000	135.0000	8.000	0	0	0
23/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	921.0000	834.0000	(9.446)	0	0	0
23/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	2,108.0000	2,240.0000	6.262	0	0	0
23/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,337.0000	4,210.0000	(2.928)	0	0	0
23/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	3,030.0000	3,164.0000	4.422	0	0	0
23/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,446.0000	2,579.0000	5.437	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	435.0000	466.0000	7.126	0	0	0
23/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
23/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	375.0000	323.0000	(13.867)	0	0	0
23/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	219.0000	234.0000	6.849	0	0	0
23/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,799.0000	1,689.0000	(6.115)	0	0	0
23/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
23/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,329.0000	9,193.0000	(1.458)	0	0	0
23/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	285.0000	305.0000	7.018	0	0	0
23/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	171.0000	182.0000	6.433	0	0	0
23/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	759.0000	681.0000	(10.277)	0	0	0
23/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	278.0000	241.0000	(13.309)	0	0	0
23/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	161.0000	172.0000	6.832	0	0	0
23/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	176.0000	151.0000	(14.205)	0	0	0
23/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,553.0000	1,447.0000	(6.825)	0	0	0
23/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,578.0000	2,460.0000	(4.577)	0	0	0
23/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	823.0000	739.0000	(10.207)	0	0	0
23/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	78.0000	73.0000	(6.410)	0	0	0
23/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
23/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,054.0000	1,940.0000	(5.550)	0	0	0
23/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,644.0000	7,509.0000	(1.766)	0	0	0
23/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,843.0000	1,963.0000	6.511	0	0	0
23/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	466.0000	500.0000	7.296	0	0	0
23/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	238.0000	255.0000	7.143	0	0	0
23/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	670.0000	720.0000	7.463	0	0	0
23/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,168.0000	1,072.0000	(8.219)	0	0	0
23/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	73.0000	79.0000	8.219	0	0	0
23/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	111.0000	95.0000	(14.414)	0	0	0
23/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	260.0000	279.0000	7.308	0	0	0
23/09/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,883.0000	1,771.0000	(5.948)	0	0	0
23/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	741.0000	800.0000	7.962	0	0	0
23/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	358.0000	382.0000	6.704	0	0	0
23/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,756.0000	2,636.0000	(4.354)	0	0	0
23/09/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,460.0000	6,327.0000	(2.059)	0	0	0
23/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	354.0000	304.0000	(14.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,629.0000	3,503.0000	(3.472)	0	0	0
23/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	550.0000	591.0000	7.455	0	0	0
23/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,627.0000	9,491.0000	(1.413)	0	0	0
23/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,675.0000	1,567.0000	(6.448)	0	0	0
23/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,910.0000	4,045.0000	3.453	0	0	0
23/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,291.0000	5,161.0000	(2.457)	0	0	0
23/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,107.0000	1,191.0000	7.588	0	0	0
23/09/2009	£ / R	2010/06/14	14.75	Call	Currency Future	291.0000	311.0000	6.873	0	0	0
23/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	136.0000	116.0000	(14.706)	0	0	0
23/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
23/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,675.0000	1,567.0000	(6.448)	0	0	0
23/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
23/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,301.0000	2,433.0000	5.737	0	0	0
23/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	653.0000	702.0000	7.504	0	0	0
23/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	128.0000	137.0000	7.031	0	0	0
23/09/2009	£ / R	2010/06/14	13.55	Put	Currency Future	1,356.0000	1,255.0000	(7.448)	0	0	0
23/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	416.0000	445.0000	6.971	0	0	0
23/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	1,023.0000	1,102.0000	7.722	0	0	0
23/09/2009	£ / R	2010/06/14	12.90	Put	Currency Future	888.0000	802.0000	(9.685)	0	0	0
23/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,577.0000	9,441.0000	(1.420)	0	0	0
23/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,474.0000	1,369.0000	(7.123)	0	0	0
23/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,485.0000	8,350.0000	(1.591)	0	0	0
23/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,229.0000	9,093.0000	(1.474)	0	0	0
23/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	189.0000	202.0000	6.878	0	0	0
23/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,926.0000	1,813.0000	(5.867)	0	0	0
23/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,718.0000	1,835.0000	6.810	0	0	0
23/09/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,136.0000	1,223.0000	7.658	0	0	0
23/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,279.0000	9,143.0000	(1.466)	0	0	0
23/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	759.0000	681.0000	(10.277)	0	0	0
23/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	672.0000	598.0000	(11.012)	0	0	0
23/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,147.0000	5,016.0000	(2.545)	0	0	0
23/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
23/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	255.0000	272.0000	6.667	0	0	0
23/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	79.0000	85.0000	7.595	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
23/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,634.0000	1,527.0000	(6.548)	0	0	0
23/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	441.0000	383.0000	(13.152)	0	0	0
23/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,060.0000	967.0000	(8.774)	0	0	0
23/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	236.0000	203.0000	(13.983)	0	0	0
23/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,494.0000	2,628.0000	5.373	0	0	0
23/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
23/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	42.0000	45.0000	7.143	0	0	0
23/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	108.0000	116.0000	7.407	0	0	0
23/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,196.0000	4,068.0000	(3.051)	0	0	0
23/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	201.0000	215.0000	6.965	0	0	0
23/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	1,107.0000	1,191.0000	7.588	0	0	0
23/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,805.0000	6,671.0000	(1.969)	0	0	0
23/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,368.0000	1,472.0000	7.602	0	0	0
23/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
23/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,362.0000	6,229.0000	(2.091)	0	0	0
23/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	407.0000	435.0000	6.880	0	0	0
23/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,712.0000	2,592.0000	(4.425)	0	0	0
23/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,257.0000	3,133.0000	(3.807)	0	0	0
23/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
23/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,420.0000	3,554.0000	3.918	0	0	0
23/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	111.0000	95.0000	(14.414)	0	0	0
23/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	804.0000	867.0000	7.836	0	0	0
23/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,597.0000	1,710.0000	7.076	0	0	0
23/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	407.0000	435.0000	6.880	0	0	0
23/09/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,359.0000	2,242.0000	(4.960)	0	0	0
23/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	278.0000	241.0000	(13.309)	0	0	0
23/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,657.0000	6,523.0000	(2.013)	0	0	0
23/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,843.0000	1,963.0000	6.511	0	0	0
23/09/2009	£ / R	2010/06/14	11.45	Put	Currency Future	210.0000	181.0000	(13.810)	0	0	0
23/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
23/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	165.0000	141.0000	(14.545)	0	0	0
23/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,510.0000	6,376.0000	(2.058)	0	0	0
23/09/2009	£ / R	2010/06/14	12.50	Put	Currency Future	644.0000	572.0000	(11.180)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	238.0000	255.0000	7.143	0	0	0
23/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
23/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	375.0000	323.0000	(13.867)	0	0	0
23/09/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,782.0000	8,647.0000	(1.537)	0	0	0
23/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	592.0000	636.0000	7.432	0	0	0
23/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
23/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,634.0000	1,527.0000	(6.548)	0	0	0
23/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,567.0000	3,701.0000	3.757	0	0	0
23/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	4,955.0000	4,825.0000	(2.624)	0	0	0
23/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	8,931.0000	8,796.0000	(1.512)	0	0	0
23/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	2,756.0000	2,636.0000	(4.354)	0	0	0
23/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
23/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	653.0000	702.0000	7.504	0	0	0
23/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	244.0000	261.0000	6.967	0	0	0
23/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	174.0000	186.0000	6.897	0	0	0
23/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
23/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,738.0000	2,871.0000	4.858	0	0	0
23/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	921.0000	834.0000	(9.446)	0	0	0
23/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
23/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,436.0000	8,300.0000	(1.612)	0	0	0
23/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
23/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,801.0000	1,920.0000	6.607	0	0	0
23/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	144.0000	153.0000	6.250	0	0	0
23/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,176.0000	3,310.0000	4.219	0	0	0
23/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	456.0000	488.0000	7.018	0	0	0
23/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,526.0000	4,398.0000	(2.828)	0	0	0
23/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,349.0000	2,482.0000	5.662	0	0	0
23/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,260.0000	1,360.0000	7.937	0	0	0
23/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	2,982.0000	2,860.0000	(4.091)	0	0	0
23/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,102.0000	3,973.0000	(3.145)	0	0	0
23/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	2,204.0000	2,336.0000	5.989	0	0	0
23/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,594.0000	7,460.0000	(1.765)	0	0	0
23/09/2009	£ / R	2010/06/14	9.00	Call	Currency Future	3,714.0000	3,848.0000	3.608	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,665.0000	3,799.0000	3.656	0	0	0
23/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/09/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,119.0000	2,996.0000	(3.944)	0	0	0
23/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,337.0000	8,202.0000	(1.619)	0	0	0
23/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	249.0000	266.0000	6.827	0	0	0
23/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	168.0000	179.0000	6.548	0	0	0
23/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	944.0000	1,018.0000	7.839	0	0	0
23/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	416.0000	445.0000	6.971	0	0	0
23/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,667.0000	2,548.0000	(4.462)	0	0	0
23/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,480.0000	1,589.0000	7.365	0	0	0
23/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,442.0000	3,317.0000	(3.632)	0	0	0
23/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,623.0000	2,504.0000	(4.537)	0	0	0
23/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	147.0000	156.0000	6.122	0	0	0
23/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,616.0000	3,750.0000	3.706	0	0	0
23/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	198.0000	170.0000	(14.141)	0	0	0
23/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,865.0000	3,737.0000	(3.312)	0	0	0
23/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	512.0000	449.0000	(12.305)	0	0	0
23/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,489.0000	3,364.0000	(3.583)	0	0	0
23/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	6,952.0000	6,818.0000	(1.928)	0	0	0
23/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	426.0000	456.0000	7.042	0	0	0
23/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	1,078.0000	1,161.0000	7.699	0	0	0
23/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
23/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	119.0000	102.0000	(14.286)	0	0	0
23/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	323.0000	344.0000	6.502	0	0	0
23/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
23/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,011.0000	1,897.0000	(5.669)	0	0	0
23/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	396.0000	342.0000	(13.636)	0	0	0
23/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	3,959.0000	3,832.0000	(3.208)	0	0	0
23/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,228.0000	2,111.0000	(5.251)	0	0	0
23/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	78.0000	73.0000	(6.410)	0	0	0
23/09/2009	£ / R	2010/06/14	14.50	Put	Currency Future	2,141.0000	2,025.0000	(5.418)	0	0	0
23/09/2009	£ / R	2010/06/14	12.60	Call	Currency Future	782.0000	844.0000	7.928	0	0	0
23/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	350.0000	374.0000	6.857	0	0	0
23/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	55.0000	60.0000	9.091	0	0	0
23/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,028.0000	2,905.0000	(4.062)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,873.0000	5,741.0000	(2.248)	0	0	0
23/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	210.0000	224.0000	6.667	0	0	0
23/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,386.0000	8,251.0000	(1.610)	0	0	0
23/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	310.0000	330.0000	6.452	0	0	0
23/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
23/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	2,060.0000	2,192.0000	6.408	0	0	0
23/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	93.0000	101.0000	8.602	0	0	0
23/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,968.0000	1,855.0000	(5.742)	0	0	0
23/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,634.0000	8,498.0000	(1.575)	0	0	0
23/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
23/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,128.0000	3,261.0000	4.252	0	0	0
23/09/2009	£ / R	2010/06/14	18.60	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
23/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,811.0000	4,682.0000	(2.681)	0	0	0
23/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
23/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
23/09/2009	£ / R	2010/06/14	18.60	Put	Currency Future	5,971.0000	5,838.0000	(2.227)	0	0	0
23/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	214.0000	229.0000	7.009	0	0	0
23/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,371.0000	3,505.0000	3.975	0	0	0
23/09/2009	£ / R	2010/06/14	12.60	Put	Currency Future	700.0000	625.0000	(10.714)	0	0	0
23/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
23/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,397.0000	2,530.0000	5.549	0	0	0
23/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
23/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,442.0000	1,550.0000	7.490	0	0	0
23/09/2009	£ / R	2010/06/14	10.60	Put	Currency Future	74.0000	69.0000	(6.757)	0	0	0
23/09/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,054.0000	3,926.0000	(3.157)	0	0	0
23/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,786.0000	2,920.0000	4.810	0	0	0
23/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,156.0000	2,288.0000	6.122	0	0	0
23/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	136.0000	145.0000	6.618	0	0	0
23/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,594.0000	1,487.0000	(6.713)	0	0	0
23/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	343.0000	366.0000	6.706	0	0	0
23/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
23/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,051.0000	6,917.0000	(1.900)	0	0	0
23/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,031.0000	8,895.0000	(1.506)	0	0	0
23/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,051.0000	4,921.0000	(2.574)	0	0	0
23/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	456.0000	488.0000	7.018	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,474.0000	1,369.0000	(7.123)	0	0	0
23/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
23/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	477.0000	511.0000	7.128	0	0	0
23/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,395.0000	1,293.0000	(7.312)	0	0	0
23/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	996.0000	1,073.0000	7.731	0	0	0
23/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,099.0000	4,968.0000	(2.569)	0	0	0
23/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	464.0000	404.0000	(12.931)	0	0	0
23/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,431.0000	4,303.0000	(2.889)	0	0	0
23/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,211.0000	3,087.0000	(3.862)	0	0	0
23/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
23/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	91.0000	98.0000	7.692	0	0	0
23/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,592.0000	2,725.0000	5.131	0	0	0
23/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,228.0000	1,323.0000	7.736	0	0	0
23/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
23/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,801.0000	2,681.0000	(4.284)	0	0	0
23/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	187.0000	160.0000	(14.439)	0	0	0
23/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	233.0000	249.0000	6.867	0	0	0
23/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
23/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,411.0000	6,278.0000	(2.075)	0	0	0
23/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	155.0000	165.0000	6.452	0	0	0
23/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,519.0000	1,629.0000	7.242	0	0	0
23/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	296.0000	254.0000	(14.189)	0	0	0
23/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	81.0000	87.0000	7.407	0	0	0
23/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	2,016.0000	2,143.0000	6.300	0	0	0
23/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	193.0000	206.0000	6.736	0	0	0
23/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
23/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	84.0000	75.0000	(10.714)	0	0	0
23/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
23/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,723.0000	3,597.0000	(3.384)	0	0	0
23/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,835.0000	2,969.0000	4.727	0	0	0
23/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,982.0000	3,115.0000	4.460	0	0	0
23/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,668.0000	4,539.0000	(2.763)	0	0	0
23/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,388.0000	5,257.0000	(2.431)	0	0	0
23/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,912.0000	3,784.0000	(3.272)	0	0	0
23/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,630.0000	5,498.0000	(2.345)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	62.0000	67.0000	8.065	0	0	0
23/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	70.0000	76.0000	8.571	0	0	0
23/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,859.0000	4,729.0000	(2.675)	0	0	0
23/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,689.0000	2,822.0000	4.946	0	0	0
23/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,760.0000	1,877.0000	6.648	0	0	0
23/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
23/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
23/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,007.0000	3,879.0000	(3.194)	0	0	0
23/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	5,922.0000	5,790.0000	(2.229)	0	0	0
23/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	139.0000	148.0000	6.475	0	0	0
23/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,073.0000	2,951.0000	(3.970)	0	0	0
23/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	205.0000	219.0000	6.829	0	0	0
23/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,825.0000	5,693.0000	(2.266)	0	0	0
23/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	57.0000	61.0000	7.018	0	0	0
23/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	128.0000	109.0000	(14.844)	0	0	0
23/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	1,050.0000	1,131.0000	7.714	0	0	0
23/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	418.0000	362.0000	(13.397)	0	0	0
23/09/2009	€ / R	2009/12/14			Currency Future	11.0827	11.1608	0.705	11.1400	11.1400	30,784
23/09/2009	€ / R	2009/12/14	11.95	Call	Currency Future	117.0000	123.0000	5.128	0	0	0
23/09/2009	€ / R	2009/12/14	17.15	Put	Currency Future	6,069.0000	5,991.0000	(1.285)	0	0	0
23/09/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,519.0000	6,441.0000	(1.197)	0	0	0
23/09/2009	€ / R	2009/12/14	12.65	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
23/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	4,033.0000	4,111.0000	1.934	0	0	0
23/09/2009	€ / R	2009/12/14	12.25	Put	Currency Future	1,250.0000	1,174.0000	(6.080)	0	0	0
23/09/2009	€ / R	2009/12/14	8.20	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	10.85	Call	Currency Future	467.0000	510.0000	9.208	0	0	0
23/09/2009	€ / R	2009/12/14	11.65	Put	Currency Future	736.0000	669.0000	(9.103)	0	0	0
23/09/2009	€ / R	2009/12/14	10.70	Put	Currency Future	179.0000	150.0000	(16.201)	0	0	0
23/09/2009	€ / R	2009/12/14	15.00	Put	Currency Future	3,926.0000	3,847.0000	(2.012)	0	0	0
23/09/2009	€ / R	2009/12/14	15.75	Put	Currency Future	4,672.0000	4,594.0000	(1.670)	0	0	0
23/09/2009	€ / R	2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	19.15	Put	Currency Future	8,068.0000	7,990.0000	(0.967)	0	0	0
23/09/2009	€ / R	2009/12/14	19.65	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/09/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,341.0000	1,265.0000	(5.667)	0	0	0
23/09/2009	€ / R	2009/12/14	7.05	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
23/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,762.0000	1,685.0000	(4.370)	0	0	0
23/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,901.0000	1,977.0000	3.998	0	0	0
23/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
23/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	140.0000	148.0000	5.714	0	0	0
23/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,627.0000	3,549.0000	(2.151)	0	0	0
23/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,018.0000	7,940.0000	(0.973)	0	0	0
23/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,620.0000	1,543.0000	(4.753)	0	0	0
23/09/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,968.0000	7,890.0000	(0.979)	0	0	0
23/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
23/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	59.0000	49.0000	(16.949)	0	0	0
23/09/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,267.0000	1,342.0000	5.919	0	0	0
23/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	561.0000	611.0000	8.913	0	0	0
23/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,921.0000	4,843.0000	(1.585)	0	0	0
23/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,983.0000	4,061.0000	1.958	0	0	0
23/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	984.0000	912.0000	(7.317)	0	0	0
23/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,937.0000	3,014.0000	2.622	0	0	0
23/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,569.0000	6,491.0000	(1.187)	0	0	0
23/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
23/09/2009	€ / R 2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	45.0000	45.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	942.0000	1,010.0000	7.219	0	0	0
23/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,019.0000	5,941.0000	(1.296)	0	0	0
23/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	478.0000	419.0000	(12.343)	0	0	0
23/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,933.0000	4,011.0000	1.983	0	0	0
23/09/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,518.0000	8,440.0000	(0.916)	0	0	0
23/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,858.0000	1,780.0000	(4.198)	0	0	0
23/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	82.0000	85.0000	3.659	0	0	0
23/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,125.0000	4,047.0000	(1.891)	0	0	0
23/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,244.0000	2,321.0000	3.431	0	0	0
23/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	858.0000	788.0000	(8.159)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
23/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,021.0000	4,943.0000	(1.553)	0	0	0
23/09/2009	€ / R 2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.10	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
23/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
23/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
23/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	169.0000	179.0000	5.917	0	0	0
23/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,392.0000	2,469.0000	3.219	0	0	0
23/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,123.0000	1,197.0000	6.589	0	0	0
23/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,568.0000	8,490.0000	(0.910)	0	0	0
23/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
23/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,160.0000	1,085.0000	(6.466)	0	0	0
23/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,274.0000	4,196.0000	(1.825)	0	0	0
23/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	584.0000	521.0000	(10.788)	0	0	0
23/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	621.0000	556.0000	(10.467)	0	0	0
23/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,085.0000	3,162.0000	2.496	0	0	0
23/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,950.0000	2,026.0000	3.897	0	0	0
23/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,810.0000	1,732.0000	(4.309)	0	0	0
23/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
23/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	132.0000	139.0000	5.303	0	0	0
23/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,383.0000	3,461.0000	2.306	0	0	0
23/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	203.0000	217.0000	6.897	0	0	0
23/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,028.0000	955.0000	(7.101)	0	0	0
23/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	985.0000	1,054.0000	7.005	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,833.0000	3,911.0000	2.035	0	0	0
23/09/2009	€ / R 2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.85	Call	Currency Future	43.0000	43.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,294.0000	2,215.0000	(3.444)	0	0	0
23/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	85.0000	71.0000	(16.471)	0	0	0
23/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,131.0000	3,053.0000	(2.491)	0	0	0
23/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	413.0000	357.0000	(13.559)	0	0	0
23/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	110.0000	116.0000	5.455	0	0	0
23/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,837.0000	2,915.0000	2.749	0	0	0
23/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,668.0000	8,590.0000	(0.900)	0	0	0
23/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	41.0000	41.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.35	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	818.0000	881.0000	7.702	0	0	0
23/09/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,887.0000	2,964.0000	2.667	0	0	0
23/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	295.0000	318.0000	7.797	0	0	0
23/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,097.0000	2,173.0000	3.624	0	0	0
23/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,168.0000	8,090.0000	(0.955)	0	0	0
23/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	35.0000	35.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	8.60	Call	Currency Future	2,491.0000	2,568.0000	3.091	0	0	0
23/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,245.0000	2,167.0000	(3.474)	0	0	0
23/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,412.0000	1,487.0000	5.312	0	0	0
23/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,075.0000	3,997.0000	(1.914)	0	0	0
23/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,669.0000	6,591.0000	(1.170)	0	0	0
23/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,573.0000	1,496.0000	(4.895)	0	0	0
23/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,738.0000	2,815.0000	2.812	0	0	0
23/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,883.0000	3,961.0000	2.009	0	0	0
23/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,433.0000	3,511.0000	2.272	0	0	0
23/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
23/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,115.0000	1,041.0000	(6.637)	0	0	0
23/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
23/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,219.0000	6,141.0000	(1.254)	0	0	0
23/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,002.0000	1,924.0000	(3.896)	0	0	0
23/09/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,483.0000	3,561.0000	2.239	0	0	0
23/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,526.0000	1,449.0000	(5.046)	0	0	0
23/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	899.0000	829.0000	(7.786)	0	0	0
23/09/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,822.0000	4,744.0000	(1.618)	0	0	0
23/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,169.0000	6,091.0000	(1.264)	0	0	0
23/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,715.0000	1,637.0000	(4.548)	0	0	0
23/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,754.0000	1,829.0000	4.276	0	0	0
23/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,826.0000	3,748.0000	(2.039)	0	0	0
23/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	191.0000	204.0000	6.806	0	0	0
23/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	67.0000	55.0000	(17.910)	0	0	0
23/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,218.0000	8,140.0000	(0.949)	0	0	0
23/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,858.0000	1,780.0000	(4.198)	0	0	0
23/09/2009	€ / R 2009/12/14	8.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,387.0000	1,311.0000	(5.479)	0	0	0
23/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,269.0000	6,191.0000	(1.244)	0	0	0
23/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	900.0000	966.0000	7.333	0	0	0
23/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,118.0000	8,040.0000	(0.961)	0	0	0
23/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	33.0000	33.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.60	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	25.0000	25.0000	-	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
23/09/2009	€ / R 2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	124.0000	131.0000	5.645	0	0	0
23/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
23/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,986.0000	3,063.0000	2.579	0	0	0
23/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,051.0000	1,972.0000	(3.852)	0	0	0
23/09/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,509.0000	1,585.0000	5.036	0	0	0
23/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
23/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,268.0000	8,190.0000	(0.943)	0	0	0
23/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	942.0000	870.0000	(7.643)	0	0	0
23/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,622.0000	4,544.0000	(1.688)	0	0	0
23/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	261.0000	280.0000	7.280	0	0	0
23/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,119.0000	6,041.0000	(1.275)	0	0	0
23/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,539.0000	2,460.0000	(3.111)	0	0	0
23/09/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,523.0000	4,445.0000	(1.725)	0	0	0
23/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,148.0000	2,069.0000	(3.678)	0	0	0
23/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,461.0000	1,536.0000	5.133	0	0	0
23/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,028.0000	1,101.0000	7.101	0	0	0
23/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
23/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,975.0000	3,897.0000	(1.962)	0	0	0
23/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,071.0000	998.0000	(6.816)	0	0	0
23/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	351.0000	303.0000	(13.675)	0	0	0
23/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,906.0000	1,828.0000	(4.092)	0	0	0
23/09/2009	€ / R 2009/12/14	15.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,620.0000	1,543.0000	(4.753)	0	0	0
23/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	216.0000	232.0000	7.407	0	0	0
23/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,441.0000	2,518.0000	3.154	0	0	0
23/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	62.0000	64.0000	3.226	0	0	80
23/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	104.0000	109.0000	4.808	0	0	0
23/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,667.0000	1,590.0000	(4.619)	0	0	0
23/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	235.0000	199.0000	(15.319)	0	0	0
23/09/2009	€ / R 2009/12/14	7.65	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
23/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,479.0000	1,403.0000	(5.139)	0	0	0
23/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
23/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,971.0000	4,893.0000	(1.569)	0	0	0
23/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	658.0000	593.0000	(9.878)	0	0	0
23/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,343.0000	2,264.0000	(3.372)	0	0	0
23/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	149.0000	158.0000	6.040	0	0	0
23/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,369.0000	6,291.0000	(1.225)	0	0	0
23/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	30.0000	30.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	180.0000	191.0000	6.111	0	0	0
23/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
23/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,733.0000	3,811.0000	2.089	0	0	0
23/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,683.0000	3,761.0000	2.118	0	0	0
23/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,184.0000	3,262.0000	2.450	0	0	0
23/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	776.0000	708.0000	(8.763)	0	0	0
23/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,373.0000	4,295.0000	(1.784)	0	0	0
23/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
23/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
23/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,195.0000	2,271.0000	3.462	0	0	0
23/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	817.0000	747.0000	(8.568)	0	0	0
23/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	314.0000	339.0000	7.962	0	0	0
23/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
23/09/2009	€ / R 2009/12/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,689.0000	2,766.0000	2.864	0	0	0
23/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	697.0000	630.0000	(9.613)	0	0	0
23/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,036.0000	3,113.0000	2.536	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	381.0000	328.0000	(13.911)	0	0	0
23/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,954.0000	1,876.0000	(3.992)	0	0	0
23/09/2009	€ / R 2009/12/14	10.90	Put	Currency Future	256.0000	218.0000	(14.844)	0	0	0
23/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	159.0000	168.0000	5.660	0	0	0
23/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,639.0000	2,716.0000	2.918	0	0	0
23/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,433.0000	1,357.0000	(5.304)	0	0	0
23/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,224.0000	4,146.0000	(1.847)	0	0	0
23/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,705.0000	1,780.0000	4.399	0	0	0
23/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,048.0000	2,124.0000	3.711	0	0	0
23/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,788.0000	2,865.0000	2.762	0	0	0
23/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/09/2009	€ / R 2009/12/14	10.90	Call	Currency Future	438.0000	478.0000	9.132	0	0	0
23/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,656.0000	1,731.0000	4.529	0	0	0
23/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,076.0000	1,149.0000	6.784	0	0	0
23/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	334.0000	364.0000	8.982	0	0	0
23/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,319.0000	6,241.0000	(1.234)	0	0	0
23/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,219.0000	1,293.0000	6.071	0	0	0
23/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,368.0000	8,290.0000	(0.932)	0	0	0
23/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,783.0000	3,861.0000	2.062	0	0	0
23/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,573.0000	4,494.0000	(1.728)	0	0	0
23/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/09/2009	€ / R 2009/12/14	11.05	Call	Currency Future	358.0000	391.0000	9.218	0	0	0
23/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	87.0000	90.0000	3.448	0	0	0
23/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,318.0000	8,240.0000	(0.938)	0	0	0
23/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
23/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,719.0000	6,641.0000	(1.161)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,204.0000	1,130.0000	(6.146)	0	0	0
23/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,803.0000	1,879.0000	4.215	0	0	0
23/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,772.0000	4,694.0000	(1.635)	0	0	0
23/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,539.0000	2,460.0000	(3.111)	0	0	0
23/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,852.0000	1,928.0000	4.104	0	0	0
23/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
23/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	858.0000	924.0000	7.692	0	0	0
23/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,637.0000	2,559.0000	(2.958)	0	0	0
23/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,718.0000	8,640.0000	(0.895)	0	0	0
23/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	196.0000	165.0000	(15.816)	0	0	0
23/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,324.0000	4,245.0000	(1.827)	0	0	0
23/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	778.0000	840.0000	7.969	0	0	0
23/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,364.0000	1,438.0000	5.425	0	0	0
23/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,588.0000	2,509.0000	(3.053)	0	0	0
23/09/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,169.0000	7,090.0000	(1.102)	0	0	0
23/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,230.0000	3,152.0000	(2.415)	0	0	0
23/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	96.0000	79.0000	(17.708)	0	0	0
23/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,633.0000	3,711.0000	2.147	0	0	0
23/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/09/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,583.0000	3,661.0000	2.177	0	0	0
23/09/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,768.0000	8,690.0000	(0.890)	0	0	0
23/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	529.0000	576.0000	8.885	0	0	0
23/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	76.0000	63.0000	(17.105)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R	2009/12/14	13.35	Call	Currency Future	26.0000	26.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,590.0000	2,667.0000	2.973	0	0	0
23/09/2009	€ / R	2009/12/14	17.85	Put	Currency Future	6,769.0000	6,691.0000	(1.152)	0	0	0
23/09/2009	€ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	14.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/09/2009	€ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	12.20	Call	Currency Future	87.0000	90.0000	3.448	0	0	13,679
23/09/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,294.0000	2,215.0000	(3.444)	0	0	0
23/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,483.0000	3,561.0000	2.239	0	0	0
23/09/2009	€ / R	2009/12/14	15.25	Put	Currency Future	4,174.0000	4,096.0000	(1.869)	0	0	0
23/09/2009	€ / R	2009/12/14	18.55	Put	Currency Future	7,468.0000	7,390.0000	(1.044)	0	0	0
23/09/2009	€ / R	2009/12/14	14.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	15.50	Put	Currency Future	4,423.0000	4,345.0000	(1.764)	0	0	0
23/09/2009	€ / R	2009/12/14	16.75	Put	Currency Future	5,670.0000	5,592.0000	(1.376)	0	0	0
23/09/2009	€ / R	2009/12/14	10.65	Call	Currency Future	595.0000	647.0000	8.739	0	0	0
23/09/2009	€ / R	2009/12/14	7.75	Call	Currency Future	3,333.0000	3,411.0000	2.340	0	0	0
23/09/2009	€ / R	2009/12/14	13.50	Call	Currency Future	23.0000	23.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	16.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	11.35	Call	Currency Future	245.0000	263.0000	7.347	0	0	0
23/09/2009	€ / R	2009/12/14	14.85	Put	Currency Future	3,776.0000	3,698.0000	(2.066)	0	0	0
23/09/2009	€ / R	2009/12/14	15.80	Put	Currency Future	4,722.0000	4,644.0000	(1.652)	0	0	0
23/09/2009	€ / R	2009/12/14	14.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	8.75	Call	Currency Future	2,343.0000	2,419.0000	3.244	0	0	0
23/09/2009	€ / R	2009/12/14	7.85	Call	Currency Future	3,234.0000	3,311.0000	2.381	0	0	0
23/09/2009	€ / R	2009/12/14	11.35	Put	Currency Future	512.0000	452.0000	(11.719)	0	0	0
23/09/2009	€ / R	2009/12/14	13.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	10.80	Put	Currency Future	215.0000	182.0000	(15.349)	0	0	0
23/09/2009	€ / R	2009/12/14	14.65	Put	Currency Future	3,577.0000	3,499.0000	(2.181)	0	0	0
23/09/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,204.0000	1,130.0000	(6.146)	0	0	0
23/09/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,785.0000	2,706.0000	(2.837)	0	0	0
23/09/2009	€ / R	2009/12/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	14.80	Put	Currency Future	3,727.0000	3,648.0000	(2.120)	0	0	0
23/09/2009	€ / R	2009/12/14	10.65	Put	Currency Future	162.0000	136.0000	(16.049)	0	0	0
23/09/2009	€ / R	2009/12/14	11.40	Put	Currency Future	548.0000	486.0000	(11.314)	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
23/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	29.0000	29.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,428.0000	3,350.0000	(2.275)	0	0	0
23/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	147.0000	123.0000	(16.327)	0	0	0
23/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,970.0000	5,891.0000	(1.323)	0	0	0
23/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,528.0000	3,449.0000	(2.239)	0	0	0
23/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,490.0000	2,411.0000	(3.173)	0	0	0
23/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,025.0000	3,947.0000	(1.938)	0	0	0
23/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
23/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	10.0000	10.0000	-	0	0	12,744
23/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,392.0000	2,313.0000	(3.303)	0	0	0
23/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,818.0000	8,740.0000	(0.885)	0	0	0
23/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	630.0000	684.0000	8.571	0	0	0
23/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,473.0000	4,395.0000	(1.744)	0	0	0
23/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,490.0000	2,411.0000	(3.173)	0	0	0
23/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,607.0000	1,682.0000	4.667	0	0	0
23/09/2009	€ / R 2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,573.0000	1,496.0000	(4.895)	0	0	0
23/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	230.0000	247.0000	7.391	0	0	0
23/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	24.0000	24.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,819.0000	6,741.0000	(1.144)	0	0	0
23/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
23/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,440.0000	2,362.0000	(3.197)	0	0	0
23/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	702.0000	760.0000	8.262	0	0	0
23/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,019.0000	6,940.0000	(1.126)	0	0	0
23/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,387.0000	1,311.0000	(5.479)	0	0	0
23/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,618.0000	8,540.0000	(0.905)	0	0	0
23/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	22.0000	22.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	119.0000	99.0000	(16.807)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,520.0000	5,442.0000	(1.413)	0	0	0
23/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,677.0000	3,599.0000	(2.121)	0	0	0
23/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,619.0000	6,541.0000	(1.178)	0	0	0
23/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,196.0000	2,118.0000	(3.552)	0	0	0
23/09/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,999.0000	2,075.0000	3.802	0	0	0
23/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	107.0000	89.0000	(16.822)	0	0	0
23/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,868.0000	7,790.0000	(0.991)	0	0	0
23/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,283.0000	3,361.0000	2.376	0	0	0
23/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	740.0000	800.0000	8.108	0	0	0
23/09/2009	€ / R 2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,870.0000	5,791.0000	(1.346)	0	0	0
23/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	498.0000	542.0000	8.835	0	0	0
23/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
23/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
23/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,315.0000	1,390.0000	5.703	0	0	0
23/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,295.0000	1,219.0000	(5.869)	0	0	0
23/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	445.0000	388.0000	(12.809)	0	0	0
23/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,558.0000	1,633.0000	4.814	0	0	0
23/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	278.0000	299.0000	7.554	0	0	0
23/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
23/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	411.0000	448.0000	9.002	0	0	0
23/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	301.0000	258.0000	(14.286)	0	0	0
23/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,293.0000	2,370.0000	3.358	0	0	0
23/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	384.0000	419.0000	9.115	0	0	0
23/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	278.0000	237.0000	(14.748)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2009/12/14	11.05	Put	Currency Future	326.0000	280.0000	(14.110)	0	0	0
23/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,686.0000	2,608.0000	(2.904)	0	0	0
23/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,883.0000	2,805.0000	(2.706)	0	0	0
23/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,418.0000	8,340.0000	(0.927)	0	0	0
23/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,982.0000	2,904.0000	(2.616)	0	0	0
23/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,180.0000	3,102.0000	(2.453)	0	0	0
23/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,834.0000	2,756.0000	(2.752)	0	0	0
23/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,419.0000	6,341.0000	(1.215)	0	0	0
23/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,982.0000	2,904.0000	(2.616)	0	0	0
23/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,032.0000	2,954.0000	(2.573)	0	0	0
23/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,081.0000	3,003.0000	(2.532)	0	0	0
23/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	35.0000	35.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,933.0000	2,855.0000	(2.659)	0	0	0
23/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,834.0000	2,756.0000	(2.752)	0	0	0
23/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	32.0000	32.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,588.0000	2,509.0000	(3.053)	0	0	0
23/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,099.0000	2,021.0000	(3.716)	0	0	0
23/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,002.0000	1,924.0000	(3.896)	0	0	0
23/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	32.0000	32.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,099.0000	2,021.0000	(3.716)	0	0	0
23/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,785.0000	2,706.0000	(2.837)	0	0	0
23/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R	2009/12/14	13.10	Call	Currency Future	33.0000	33.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	13.10	Put	Currency Future	2,051.0000	1,972.0000	(3.852)	0	0	0
23/09/2009	€ / R	2009/12/14	13.30	Put	Currency Future	2,245.0000	2,167.0000	(3.474)	0	0	0
23/09/2009	€ / R	2009/12/14	13.40	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	13.40	Put	Currency Future	2,343.0000	2,264.0000	(3.372)	0	0	0
23/09/2009	€ / R	2009/12/14	13.90	Call	Currency Future	17.0000	17.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,735.0000	2,657.0000	(2.852)	0	0	0
23/09/2009	€ / R	2009/12/14	13.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,735.0000	2,657.0000	(2.852)	0	0	0
23/09/2009	€ / R	2009/12/14	12.95	Call	Currency Future	39.0000	39.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,134.0000	3,212.0000	2.489	0	0	0
23/09/2009	€ / R	2009/12/14	14.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,171.0000	1,245.0000	6.319	0	0	0
23/09/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,146.0000	2,222.0000	3.541	0	0	0
23/09/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,133.0000	4,211.0000	1.887	0	0	0
23/09/2009	€ / R	2009/12/14	9.95	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
23/09/2009	€ / R	2009/12/14	8.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/09/2009	€ / R	2009/12/14	7.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	€ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	17.00	Put	Currency Future	5,920.0000	5,841.0000	(1.334)	0	0	0
23/09/2009	€ / R	2009/12/14	19.00	Put	Currency Future	7,918.0000	7,840.0000	(0.985)	0	0	0
23/09/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,876.0000	3,798.0000	(2.012)	0	0	0
23/09/2009	€ / R	2009/12/14	17.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	€ / R	2009/12/14	7.00	Call	Currency Future	4,083.0000	4,161.0000	1.910	0	0	0
23/09/2009	€ / R	2009/12/14	16.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15			Currency Future	11.2681	11.3492	0.720	0.0000	0.0000	2,625
23/09/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,586.0000	8,505.0000	(0.943)	0	0	0
23/09/2009	€ / R	2010/03/15	20.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,631.0000	1,555.0000	(4.660)	0	0	0
23/09/2009	€ / R	2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,988.0000	7,907.0000	(1.014)	0	0	0
23/09/2009	€ / R	2010/03/15	9.40	Call	Currency Future	1,913.0000	1,989.0000	3.973	0	0	0
23/09/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,273.0000	1,346.0000	5.734	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
23/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	815.0000	750.0000	(7.975)	0	0	0
23/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,536.0000	8,455.0000	(0.949)	0	0	0
23/09/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,785.0000	8,704.0000	(0.922)	0	0	0
23/09/2009	€ / R 2010/03/15	10.70	Put	Currency Future	260.0000	230.0000	(11.538)	0	0	0
23/09/2009	€ / R 2010/03/15	7.45	Call	Currency Future	3,825.0000	3,906.0000	2.118	0	0	0
23/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,406.0000	1,480.0000	5.263	0	0	0
23/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
23/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	383.0000	399.0000	4.178	0	0	0
23/09/2009	€ / R 2010/03/15	19.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,791.0000	6,710.0000	(1.193)	0	0	0
23/09/2009	€ / R 2010/03/15	12.70	Call	Currency Future	199.0000	204.0000	2.513	0	0	0
23/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,839.0000	2,920.0000	2.853	0	0	0
23/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,123.0000	1,052.0000	(6.322)	0	0	0
23/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/09/2009	€ / R 2010/03/15	7.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
23/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,883.0000	3,803.0000	(2.060)	0	0	0
23/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
23/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
23/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,777.0000	2,698.0000	(2.845)	0	0	0
23/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	26.0000	27.0000	3.846	0	0	0
23/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,492.0000	6,411.0000	(1.248)	0	0	0
23/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,542.0000	2,464.0000	(3.068)	0	0	0
23/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,866.0000	1,942.0000	4.073	0	0	0
23/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	5,994.0000	5,913.0000	(1.351)	0	0	0
23/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
23/09/2009	€ / R 2010/03/15	10.40	Put	Currency Future	163.0000	143.0000	(12.270)	0	0	0
23/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,858.0000	4,778.0000	(1.647)	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
23/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,542.0000	6,461.0000	(1.238)	0	0	0
23/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
23/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
23/09/2009	€ / R 2010/03/15	7.25	Call	Currency Future	4,024.0000	4,104.0000	1.988	0	0	0
23/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
23/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,888.0000	2,969.0000	2.805	0	0	0
23/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
23/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,204.0000	1,132.0000	(5.980)	0	0	0
23/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	110.0000	113.0000	2.727	0	0	0
23/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,230.0000	1,302.0000	5.854	0	0	0
23/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
23/09/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,031.0000	1,092.0000	5.917	0	0	0
23/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,919.0000	2,840.0000	(2.706)	0	0	0
23/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	272.0000	281.0000	3.309	0	0	0
23/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,430.0000	3,510.0000	2.332	0	0	0
23/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,486.0000	8,405.0000	(0.955)	0	0	0
23/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,495.0000	3,415.0000	(2.289)	0	0	0
23/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,152.0000	2,232.0000	3.717	0	0	0
23/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,737.0000	3,657.0000	(2.141)	0	0	0
23/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
23/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,589.0000	2,511.0000	(3.013)	0	0	0
23/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	311.0000	323.0000	3.859	0	0	0
23/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,006.0000	4,925.0000	(1.618)	0	0	0
23/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,854.0000	1,777.0000	(4.153)	0	0	0
23/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,991.0000	1,912.0000	(3.968)	0	0	0
23/09/2009	€ / R 2010/03/15	9.35	Call	Currency Future	1,960.0000	2,036.0000	3.878	0	0	0
23/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	828.0000	880.0000	6.280	0	0	0
23/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,932.0000	3,852.0000	(2.035)	0	0	0
23/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,004.0000	935.0000	(6.873)	0	0	0
23/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	172.0000	176.0000	2.326	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
23/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	105.0000	97.0000	(7.619)	0	0	0
23/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,163.0000	1,092.0000	(6.105)	0	0	0
23/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,126.0000	4,047.0000	(1.915)	0	0	0
23/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,790.0000	2,870.0000	2.867	0	0	0
23/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	111.0000	103.0000	(7.207)	0	0	0
23/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	654.0000	695.0000	6.269	0	0	13,636
23/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	322.0000	334.0000	3.727	0	0	0
23/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	363.0000	325.0000	(10.468)	0	0	0
23/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,287.0000	8,206.0000	(0.977)	0	0	0
23/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,201.0000	2,281.0000	3.635	0	0	0
23/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	852.0000	786.0000	(7.746)	0	0	0
23/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	154.0000	157.0000	1.948	0	0	0
23/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,543.0000	1,468.0000	(4.861)	0	0	0
23/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	815.0000	750.0000	(7.975)	0	0	0
23/09/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,348.0000	2,428.0000	3.407	0	0	0
23/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	603.0000	641.0000	6.302	0	0	0
23/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,357.0000	2,279.0000	(3.309)	0	0	0
23/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,907.0000	4,827.0000	(1.630)	0	0	0
23/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,043.0000	973.0000	(6.711)	0	0	0
23/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
23/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,293.0000	6,212.0000	(1.287)	0	0	0
23/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	159.0000	162.0000	1.887	0	0	0
23/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	370.0000	385.0000	4.054	0	0	0
23/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,592.0000	6,511.0000	(1.229)	0	0	0
23/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,467.0000	4,387.0000	(1.791)	0	0	0
23/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
23/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,036.0000	1,958.0000	(3.831)	0	0	0
23/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	211.0000	217.0000	2.844	0	0	13,636
23/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	383.0000	399.0000	4.178	0	0	0
23/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,144.0000	1,216.0000	6.294	0	0	0
23/09/2009	€ / R 2010/03/15	13.40	Call	Currency Future	133.0000	137.0000	3.008	0	0	0
23/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	435.0000	391.0000	(10.115)	0	0	0
23/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,302.0000	3,222.0000	(2.423)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,967.0000	2,887.0000	(2.696)	0	0	0
23/09/2009	€ / R 2010/03/15	12.05	Call	Currency Future	301.0000	312.0000	3.654	0	0	0
23/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	965.0000	897.0000	(7.047)	0	0	0
23/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	48.0000	48.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.95	Put	Currency Future	88.0000	80.0000	(9.091)	0	0	0
23/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,321.0000	4,241.0000	(1.851)	0	0	0
23/09/2009	€ / R 2010/03/15	8.10	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	12.25	Put	Currency Future	1,245.0000	1,173.0000	(5.783)	0	0	0
23/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
23/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
23/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	333.0000	346.0000	3.904	0	0	0
23/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	681.0000	724.0000	6.314	0	0	0
23/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,875.0000	3,956.0000	2.090	0	0	0
23/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/09/2009	€ / R 2010/03/15	12.25	Call	Currency Future	263.0000	272.0000	3.422	0	0	0
23/09/2009	€ / R 2010/03/15	12.50	Put	Currency Future	1,457.0000	1,382.0000	(5.148)	0	0	0
23/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
23/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	927.0000	859.0000	(7.335)	0	0	0
23/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,036.0000	3,116.0000	2.635	0	0	0
23/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,331.0000	3,411.0000	2.402	0	0	0
23/09/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,265.0000	2,188.0000	(3.400)	0	0	0
23/09/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,956.0000	4,876.0000	(1.614)	0	0	0
23/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,174.0000	2,096.0000	(3.588)	0	0	0
23/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,187.0000	8,107.0000	(0.977)	0	0	0
23/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
23/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/09/2009	€ / R 2010/03/15	12.05	Put	Currency Future	1,082.0000	1,012.0000	(6.470)	0	0	0
23/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	357.0000	372.0000	4.202	0	0	0
23/09/2009	€ / R 2010/03/15	15.40	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
23/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
23/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
23/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	177.0000	156.0000	(11.864)	0	0	0
23/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	192.0000	169.0000	(11.979)	0	0	0
23/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
23/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	28.0000	29.0000	3.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R	2010/03/15	15.40	Put	Currency Future	4,175.0000	4,095.0000	(1.916)	0	0	0
23/09/2009	€ / R	2010/03/15	15.30	Put	Currency Future	4,078.0000	3,998.0000	(1.962)	0	0	0
23/09/2009	€ / R	2010/03/15	9.35	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
23/09/2009	€ / R	2010/03/15	9.70	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
23/09/2009	€ / R	2010/03/15	10.45	Call	Currency Future	995.0000	1,055.0000	6.030	0	0	0
23/09/2009	€ / R	2010/03/15	8.50	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
23/09/2009	€ / R	2010/03/15	11.00	Put	Currency Future	386.0000	346.0000	(10.363)	0	0	0
23/09/2009	€ / R	2010/03/15	17.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	14.35	Put	Currency Future	3,158.0000	3,078.0000	(2.533)	0	0	0
23/09/2009	€ / R	2010/03/15	9.70	Call	Currency Future	1,633.0000	1,708.0000	4.593	0	0	0
23/09/2009	€ / R	2010/03/15	9.45	Put	Currency Future	48.0000	42.0000	(12.500)	0	0	0
23/09/2009	€ / R	2010/03/15	15.50	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
23/09/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,317.0000	1,390.0000	5.543	0	0	0
23/09/2009	€ / R	2010/03/15	17.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	8.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/09/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,764.0000	1,687.0000	(4.365)	0	0	0
23/09/2009	€ / R	2010/03/15	12.15	Call	Currency Future	281.0000	291.0000	3.559	0	0	0
23/09/2009	€ / R	2010/03/15	17.30	Put	Currency Future	6,044.0000	5,963.0000	(1.340)	0	0	0
23/09/2009	€ / R	2010/03/15	11.35	Put	Currency Future	576.0000	518.0000	(10.069)	0	0	0
23/09/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,219.0000	2,142.0000	(3.470)	0	0	0
23/09/2009	€ / R	2010/03/15	8.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
23/09/2009	€ / R	2010/03/15	13.45	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
23/09/2009	€ / R	2010/03/15	9.50	Call	Currency Future	1,819.0000	1,895.0000	4.178	0	0	0
23/09/2009	€ / R	2010/03/15	10.05	Put	Currency Future	99.0000	91.0000	(8.081)	0	0	0
23/09/2009	€ / R	2010/03/15	9.25	Call	Currency Future	2,055.0000	2,134.0000	3.844	0	0	0
23/09/2009	€ / R	2010/03/15	13.85	Call	Currency Future	101.0000	103.0000	1.980	0	0	0
23/09/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,085.0000	3,166.0000	2.626	0	0	0
23/09/2009	€ / R	2010/03/15	13.30	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
23/09/2009	€ / R	2010/03/15	11.35	Call	Currency Future	494.0000	517.0000	4.656	0	0	0
23/09/2009	€ / R	2010/03/15	7.35	Call	Currency Future	3,924.0000	4,005.0000	2.064	0	0	0
23/09/2009	€ / R	2010/03/15	8.75	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/09/2009	€ / R	2010/03/15	10.50	Call	Currency Future	960.0000	1,018.0000	6.042	0	0	0
23/09/2009	€ / R	2010/03/15	9.05	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
23/09/2009	€ / R	2010/03/15	9.25	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/09/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,683.0000	2,604.0000	(2.944)	0	0	0
23/09/2009	€ / R	2010/03/15	10.30	Put	Currency Future	137.0000	124.0000	(9.489)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	150.0000	131.0000	(12.667)	0	0	0
23/09/2009	€ / R 2010/03/15	9.75	Call	Currency Future	1,587.0000	1,662.0000	4.726	0	0	0
23/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,311.0000	2,233.0000	(3.375)	0	0	0
23/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	51.0000	45.0000	(11.765)	0	0	0
23/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	628.0000	668.0000	6.369	0	0	0
23/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,062.0000	2,982.0000	(2.613)	0	0	0
23/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
23/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,105.0000	1,173.0000	6.154	0	0	0
23/09/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,068.0000	1,131.0000	5.899	0	0	0
23/09/2009	€ / R 2010/03/15	8.75	Call	Currency Future	2,544.0000	2,624.0000	3.145	0	0	0
23/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,223.0000	4,144.0000	(1.871)	0	0	0
23/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	163.0000	166.0000	1.840	0	0	0
23/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
23/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,640.0000	3,560.0000	(2.198)	0	0	0
23/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	2,008.0000	2,085.0000	3.835	0	0	0
23/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	19.0000	19.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,528.0000	3,609.0000	2.296	0	0	0
23/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
23/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,272.0000	4,192.0000	(1.873)	0	0	0
23/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,945.0000	1,867.0000	(4.010)	0	0	0
23/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,243.0000	6,162.0000	(1.297)	0	0	0
23/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,128.0000	2,050.0000	(3.665)	0	0	0
23/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	182.0000	186.0000	2.198	0	0	0
23/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,938.0000	3,019.0000	2.757	0	0	0
23/09/2009	€ / R 2010/03/15	7.75	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,193.0000	6,112.0000	(1.308)	0	0	0
23/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	410.0000	368.0000	(10.244)	0	0	0
23/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	345.0000	359.0000	4.058	0	0	0
23/09/2009	€ / R 2010/03/15	13.25	Call	Currency Future	147.0000	149.0000	1.361	0	0	0
23/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
23/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,038.0000	7,957.0000	(1.008)	0	0	0
23/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
23/09/2009	€ / R 2010/03/15	9.75	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
23/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,250.0000	2,330.0000	3.556	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	889.0000	822.0000	(7.537)	0	0	0
23/09/2009	€ / R 2010/03/15	10.25	Put	Currency Future	126.0000	116.0000	(7.937)	0	0	0
23/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	319.0000	285.0000	(10.658)	0	0	0
23/09/2009	€ / R 2010/03/15	12.35	Call	Currency Future	247.0000	255.0000	3.239	0	0	0
23/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	797.0000	847.0000	6.274	0	0	0
23/09/2009	€ / R 2010/03/15	20.00	Put	Currency Future	8,736.0000	8,655.0000	(0.927)	0	0	0
23/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
23/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,030.0000	3,949.0000	(2.010)	0	0	0
23/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	78.0000	71.0000	(8.974)	0	0	0
23/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,183.0000	3,264.0000	2.545	0	0	0
23/09/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,974.0000	4,055.0000	2.038	0	0	0
23/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	279.0000	248.0000	(11.111)	0	0	0
23/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,233.0000	3,313.0000	2.474	0	0	0
23/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,430.0000	3,510.0000	2.332	0	0	0
23/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	121.0000	124.0000	2.479	0	0	0
23/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,104.0000	2,183.0000	3.755	0	0	0
23/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,987.0000	3,067.0000	2.678	0	0	0
23/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
23/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
23/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,741.0000	6,660.0000	(1.202)	0	0	0
23/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	208.0000	183.0000	(12.019)	0	0	0
23/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,186.0000	1,259.0000	6.155	0	0	0
23/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,088.0000	8,007.0000	(1.001)	0	0	0
23/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,543.0000	3,463.0000	(2.258)	0	0	0
23/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,446.0000	2,526.0000	3.271	0	0	0
23/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	926.0000	983.0000	6.156	0	0	0
23/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	49.0000	49.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	7.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,329.0000	1,255.0000	(5.568)	0	0	0
23/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
23/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,872.0000	2,792.0000	(2.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.20	Put	Currency Future	3,981.0000	3,900.0000	(2.035)	0	0	0
23/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
23/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,093.0000	6,013.0000	(1.313)	0	0	0
23/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,675.0000	1,599.0000	(4.537)	0	0	0
23/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,809.0000	4,729.0000	(1.664)	0	0	0
23/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,496.0000	1,570.0000	4.947	0	0	0
23/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,143.0000	6,062.0000	(1.319)	0	0	0
23/09/2009	€ / R 2010/03/15	16.20	Call	Currency Future	25.0000	25.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	674.0000	613.0000	(9.050)	0	0	0
23/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	193.0000	198.0000	2.591	0	0	0
23/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	737.0000	784.0000	6.377	0	0	0
23/09/2009	€ / R 2010/03/15	17.40	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,014.0000	2,935.0000	(2.621)	0	0	0
23/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	442.0000	463.0000	4.751	0	0	0
23/09/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,776.0000	3,856.0000	2.119	0	0	0
23/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,134.0000	3,215.0000	2.585	0	0	0
23/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,138.0000	8,057.0000	(0.995)	0	0	0
23/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
23/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	459.0000	480.0000	4.575	0	0	0
23/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
23/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	53.0000	53.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,711.0000	4,631.0000	(1.698)	0	0	0
23/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
23/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	412.0000	430.0000	4.369	0	0	0
23/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,834.0000	3,754.0000	(2.087)	0	0	0
23/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,237.0000	8,156.0000	(0.983)	0	0	0
23/09/2009	€ / R 2010/03/15	8.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,726.0000	3,807.0000	2.174	0	0	0
23/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	150.0000	153.0000	2.000	0	0	0
23/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	743.0000	681.0000	(8.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,786.0000	3,705.0000	(2.139)	0	0	0
23/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,403.0000	2,325.0000	(3.246)	0	0	0
23/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
23/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,841.0000	6,760.0000	(1.184)	0	0	0
23/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,760.0000	4,680.0000	(1.681)	0	0	0
23/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	54.0000	48.0000	(11.111)	0	0	0
23/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	555.0000	589.0000	6.126	0	0	0
23/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	427.0000	446.0000	4.450	0	0	0
23/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.55	Call	Currency Future	1,772.0000	1,848.0000	4.289	0	0	0
23/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	486.0000	440.0000	(9.465)	0	0	0
23/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	709.0000	647.0000	(8.745)	0	0	0
23/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,578.0000	3,658.0000	2.236	0	0	0
23/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,691.0000	6,610.0000	(1.211)	0	0	0
23/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	22.0000	22.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,082.0000	2,004.0000	(3.746)	0	0	0
23/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,593.0000	2,673.0000	3.085	0	0	0
23/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,835.0000	8,754.0000	(0.917)	0	0	0
23/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
23/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,740.0000	2,821.0000	2.956	0	0	0
23/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,282.0000	3,362.0000	2.438	0	0	0
23/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,636.0000	8,555.0000	(0.938)	0	0	0
23/09/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,686.0000	8,605.0000	(0.933)	0	0	0
23/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,824.0000	2,745.0000	(2.797)	0	0	0
23/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,627.0000	3,708.0000	2.233	0	0	0
23/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,899.0000	1,822.0000	(4.055)	0	0	0
23/09/2009	€ / R 2010/03/15	19.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,299.0000	2,379.0000	3.480	0	0	0
23/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,641.0000	6,560.0000	(1.220)	0	0	0
23/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	641.0000	581.0000	(9.360)	0	0	0
23/09/2009	€ / R 2010/03/15	9.00	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,361.0000	1,435.0000	5.437	0	0	0
23/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/09/2009	€ / R 2010/03/15	10.00	Put	Currency Future	93.0000	86.0000	(7.527)	0	0	0
23/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	168.0000	171.0000	1.786	0	0	0
23/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	73.0000	67.0000	(8.219)	0	0	0
23/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	92.0000	94.0000	2.174	0	0	0
23/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,515.0000	4,436.0000	(1.750)	0	0	0
23/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	709.0000	754.0000	6.347	0	0	0
23/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,613.0000	4,533.0000	(1.734)	0	0	0
23/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
23/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	341.0000	304.0000	(10.850)	0	0	0
23/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,679.0000	1,754.0000	4.467	0	0	0
23/09/2009	€ / R 2010/03/15	12.90	Call	Currency Future	177.0000	181.0000	2.260	0	0	0
23/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	11.15	Call	Currency Future	578.0000	614.0000	6.228	0	0	0
23/09/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,809.0000	1,732.0000	(4.256)	0	0	0
23/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,418.0000	4,338.0000	(1.811)	0	0	0
23/09/2009	€ / R 2010/03/15	11.15	Put	Currency Future	460.0000	415.0000	(9.783)	0	0	0
23/09/2009	€ / R 2010/03/15	13.90	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
23/09/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,392.0000	6,311.0000	(1.267)	0	0	0
23/09/2009	€ / R 2010/03/15	15.90	Put	Currency Future	4,662.0000	4,582.0000	(1.716)	0	0	0
23/09/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,387.0000	8,306.0000	(0.966)	0	0	0
23/09/2009	€ / R 2010/03/15	15.90	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	€ / R 2010/03/15	19.65	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	14.90	Put	Currency Future	3,689.0000	3,608.0000	(2.196)	0	0	0
23/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,642.0000	2,723.0000	3.066	0	0	0
23/09/2009	€ / R 2010/03/15	14.90	Call	Currency Future	57.0000	57.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
23/09/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,730.0000	2,651.0000	(2.894)	0	0	0
23/09/2009	€ / R 2010/03/15	13.65	Call	Currency Future	114.0000	117.0000	2.632	0	0	0
23/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	476.0000	498.0000	4.622	0	0	0
23/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,451.0000	1,525.0000	5.100	0	0	0
23/09/2009	€ / R 2010/03/15	10.60	Call	Currency Future	893.0000	947.0000	6.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	€ / R 2010/03/15	9.65	Put	Currency Future	61.0000	55.0000	(9.836)	0	0	0
23/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/09/2009	€ / R 2010/03/15	10.60	Put	Currency Future	224.0000	198.0000	(11.607)	0	0	0
23/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,496.0000	2,418.0000	(3.125)	0	0	0
23/09/2009	€ / R 2010/03/15	11.30	Put	Currency Future	544.0000	491.0000	(9.743)	0	0	0
23/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,397.0000	2,477.0000	3.338	0	0	0
23/09/2009	€ / R 2010/03/15	13.60	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
23/09/2009	€ / R 2010/03/15	10.65	Call	Currency Future	860.0000	913.0000	6.163	0	0	0
23/09/2009	€ / R 2010/03/15	11.40	Put	Currency Future	608.0000	549.0000	(9.704)	0	0	0
23/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	9.60	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
23/09/2009	€ / R 2010/03/15	11.65	Put	Currency Future	779.0000	715.0000	(8.216)	0	0	0
23/09/2009	€ / R 2010/03/15	11.30	Call	Currency Future	512.0000	541.0000	5.664	0	0	0
23/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	104.0000	106.0000	1.923	0	0	0
23/09/2009	€ / R 2010/03/15	7.60	Call	Currency Future	3,677.0000	3,757.0000	2.176	0	0	0
23/09/2009	€ / R 2010/03/15	10.65	Put	Currency Future	242.0000	214.0000	(11.570)	0	0	0
23/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,720.0000	1,643.0000	(4.477)	0	0	0
23/09/2009	€ / R 2010/03/15	8.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	11.65	Call	Currency Future	397.0000	414.0000	4.282	0	0	0
23/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	188.0000	192.0000	2.128	0	0	0
23/09/2009	€ / R 2010/03/15	13.60	Put	Currency Future	2,449.0000	2,371.0000	(3.185)	0	0	0
23/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	299.0000	266.0000	(11.037)	0	0	0
23/09/2009	€ / R 2010/03/15	7.60	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	767.0000	815.0000	6.258	0	0	0
23/09/2009	€ / R 2010/03/15	8.60	Call	Currency Future	2,691.0000	2,772.0000	3.010	0	0	0
23/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
23/09/2009	€ / R 2010/03/15	9.60	Call	Currency Future	1,725.0000	1,801.0000	4.406	0	0	0
23/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,541.0000	1,616.0000	4.867	0	0	0
23/09/2009	€ / R 2010/03/15	15.60	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	60.0000	60.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
23/09/2009	€ / R 2010/03/15	17.60	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,380.0000	3,461.0000	2.396	0	0	0
23/09/2009	€ / R 2010/03/15	19.70	Put	Currency Future	8,436.0000	8,356.0000	(0.948)	0	0	0
23/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,479.0000	3,559.0000	2.300	0	0	0
23/09/2009	€ / R 2010/03/15	17.70	Call	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
23/09/2009	€ / R	2010/03/15	7.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/09/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,442.0000	6,361.0000	(1.257)	0	0	0
23/09/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,495.0000	2,575.0000	3.206	0	0	0
23/09/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,564.0000	4,484.0000	(1.753)	0	0	0
23/09/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,591.0000	3,511.0000	(2.228)	0	0	0
23/09/2009	€ / R	2010/03/15	13.80	Put	Currency Future	2,636.0000	2,557.0000	(2.997)	0	0	0
23/09/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,342.0000	6,261.0000	(1.277)	0	0	0
23/09/2009	€ / R	2010/03/15	19.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,337.0000	8,256.0000	(0.972)	0	0	0
23/09/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,369.0000	4,289.0000	(1.831)	0	0	0
23/09/2009	€ / R	2010/03/15	19.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	11.25	Put	Currency Future	513.0000	465.0000	(9.357)	0	0	0
23/09/2009	€ / R	2010/03/15	11.25	Call	Currency Future	532.0000	564.0000	6.015	0	0	0
23/09/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,888.0000	7,807.0000	(1.027)	0	0	0
23/09/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,895.0000	5,814.0000	(1.374)	0	0	0
23/09/2009	€ / R	2010/03/15	17.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,122.0000	4,203.0000	1.965	0	0	0
23/09/2009	€ / R	2010/03/15	19.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	€ / R	2010/06/14			Currency Future	11.4526	11.5362	0.730	0.0000	0.0000	200
23/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,116.0000	1,044.0000	(6.452)	0	0	0
23/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,042.0000	970.0000	(6.910)	0	0	0
23/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	522.0000	535.0000	2.490	0	0	0
23/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	651.0000	673.0000	3.379	0	0	0
23/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	699.0000	637.0000	(8.870)	0	0	0
23/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	494.0000	506.0000	2.429	0	0	0
23/09/2009	€ / R	2010/06/14	11.45	Call	Currency Future	0.0000	695.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	11.45	Put	Currency Future	0.0000	609.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	469.0000	480.0000	2.345	0	0	0
23/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	969.0000	899.0000	(7.224)	0	0	0
23/09/2009	€ / R	2010/06/14	15.45	Call	Currency Future	0.0000	116.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	15.45	Put	Currency Future	0.0000	4,030.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	17.45	Call	Currency Future	0.0000	57.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	17.45	Put	Currency Future	0.0000	5,971.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	13.45	Put	Currency Future	0.0000	2,165.0000	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
23/09/2009	€ / R	2010/06/14	7.45	Call	Currency Future	0.0000	4,099.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	13.45	Call	Currency Future	0.0000	251.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	9.45	Put	Currency Future	0.0000	52.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	7.45	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	10.45	Put	Currency Future	0.0000	195.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	8.45	Call	Currency Future	0.0000	3,114.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	9.45	Call	Currency Future	0.0000	2,138.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	8.45	Put	Currency Future	0.0000	28.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	10.45	Call	Currency Future	0.0000	1,281.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	13.50	Call	Currency Future	242.0000	246.0000	1.653	0	0	0
23/09/2009	€ / R	2010/06/14	19.50	Call	Currency Future	12.0000	12.0000	-	0	0	0
23/09/2009	€ / R	2010/06/14	9.50	Call	Currency Future	2,011.0000	2,090.0000	3.928	0	0	0
23/09/2009	€ / R	2010/06/14	8.50	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
23/09/2009	€ / R	2010/06/14	8.50	Call	Currency Future	2,983.0000	3,065.0000	2.749	0	0	0
23/09/2009	€ / R	2010/06/14	7.50	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/09/2009	€ / R	2010/06/14	7.50	Call	Currency Future	3,968.0000	4,050.0000	2.067	0	0	0
23/09/2009	€ / R	2010/06/14	9.50	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
23/09/2009	€ / R	2010/06/14	19.50	Put	Currency Future	8,059.0000	7,976.0000	(1.030)	0	0	0
23/09/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,189.0000	1,243.0000	4.542	0	0	0
23/09/2009	€ / R	2010/06/14	19.45	Call	Currency Future	0.0000	13.0000	100.000	0	0	0
23/09/2009	€ / R	2010/06/14	17.50	Put	Currency Future	6,101.0000	6,020.0000	(1.328)	0	0	0
23/09/2009	€ / R	2010/06/14	17.50	Call	Currency Future	53.0000	56.0000	5.660	0	0	0
23/09/2009	€ / R	2010/06/14	15.50	Put	Currency Future	4,159.0000	4,078.0000	(1.948)	0	0	0
23/09/2009	€ / R	2010/06/14	15.50	Call	Currency Future	111.0000	114.0000	2.703	0	0	0
23/09/2009	€ / R	2010/06/14	13.50	Put	Currency Future	2,289.0000	2,210.0000	(3.451)	0	0	0
23/09/2009	€ / R	2010/06/14	10.50	Put	Currency Future	237.0000	207.0000	(12.658)	0	0	0
23/09/2009	€ / R	2010/06/14	19.45	Put	Currency Future	0.0000	7,927.0000	100.000	0	0	0
23/09/2009	AL13	2009/11/05			Index Future	249.7110	249.1480	(0.225)	0.0000	0.0000	10
23/09/2009	ALBI	2009/11/05			Index Future	301.1860	299.1730	(0.668)	0.0000	0.0000	755
23/09/2009	ALBI	2010/02/04			Index Future	306.7170	304.6590	(0.671)	0.0000	0.0000	0
23/09/2009	CRD1	2009/11/05			Index Future	128.5790	128.0930	(0.378)	0.0000	0.0000	2



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	CRD1	2010/02/04			Index Future	130.9390	130.4410	(0.380)	0.0000	0.0000	0
23/09/2009	GOVI	2009/11/05			jGovi	302.8380	300.8500	(0.656)	0.0000	0.0000	695
23/09/2009	GOVI	2010/02/04			jGovi	308.3985	306.3665	(0.659)	0.0000	0.0000	0
23/09/2009	ILBI	2009/11/05			Index Future	362.3340	362.3340	-	0.0000	0.0000	3
23/09/2009	J153	2010/08/31			jSwap	7.2558	7.2880	0.443	0.0000	0.0000	0
23/09/2009	J157	2015/09/15			jSwap	8.5120	8.6470	1.586	0.0000	0.0000	0
23/09/2009	J186	2026/12/21			jSwap	8.1400	8.2830	1.757	0.0000	0.0000	0
23/09/2009	J201	2014/12/22			jSwap	8.3780	8.5080	1.552	0.0000	0.0000	0
23/09/2009	J203	2017/09/15			jSwap	8.6100	8.7590	1.731	0.0000	0.0000	0
23/09/2009	J204	2018/12/21			jSwap	8.5680	8.7170	1.739	0.0000	0.0000	0
23/09/2009	J207	2020/01/15			jSwap	8.5680	8.7140	1.704	0.0000	0.0000	0
23/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/09/2009	JFRA	2009/11/05			jFra	6.9570	6.9700	0.187	0.0000	0.0000	0
23/09/2009	JFRA	2010/02/04			jFra	6.9320	6.9580	0.375	0.0000	0.0000	0
23/09/2009	JFRA	2010/05/06			jFra	7.0150	7.0770	0.884	0.0000	0.0000	0
23/09/2009	JFRA	2010/08/05			jFra	7.2530	7.3570	1.434	0.0000	0.0000	0
23/09/2009	JFRA	2010/11/04			jFra	7.5500	7.7200	2.252	0.0000	0.0000	0
23/09/2009	JN02	2009/11/05			jNote	7.5140	7.6240	1.464	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
23/09/2009	JN02	2010/02/04			jNote	7.7250	7.8580	1.722	0.0000	0.0000	0
23/09/2009	JN05	2009/11/05			jNote	8.3700	8.5100	1.673	0.0000	0.0000	0
23/09/2009	JN05	2010/02/04			jNote	8.4900	8.6370	1.731	0.0000	0.0000	0
23/09/2009	JN10	2009/11/05			jNote	8.5300	8.6810	1.770	0.0000	0.0000	0
23/09/2009	JN10	2010/02/04			jNote	8.5780	8.7340	1.819	0.0000	0.0000	0
23/09/2009	JROD	2009/09/30			jRod	6.9620	6.9610	(0.014)	0.0000	0.0000	0
23/09/2009	JROD	2009/10/30			jRod	6.8740	6.8750	0.015	0.0000	0.0000	0
23/09/2009	JROD	2009/11/30			jRod	6.8850	6.8870	0.029	0.0000	0.0000	0
23/09/2009	JROD	2009/12/31			jRod	6.9960	6.9980	0.029	0.0000	0.0000	0
23/09/2009	OTH1	2009/11/05			Index Future	292.0580	289.9240	(0.731)	0.0000	0.0000	3
23/09/2009	OTH1	2010/02/04			Index Future	297.4200	295.2400	(0.733)	0.0000	0.0000	0
23/09/2009	R153	2009/11/05			Bond Future	7.2710	7.3110	0.550	0.0000	0.0000	0
23/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
23/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	621.0000	652.0000	4.992	0	0	0
23/09/2009	R155	2009/11/05			Bond Future	7.4330	7.5220	1.197	0.0000	0.0000	0
23/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	726.0000	613.0000	(15.565)	0	0	0
23/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	168.0000	213.0000	26.786	0	0	0
23/09/2009	R157	2009/11/05			Bond Future	8.1420	8.2520	1.351	0.0000	0.0000	9,350
23/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	203.0000	131.0000	(35.468)	0	0	0
23/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	3,651.0000	4,158.0000	13.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	R157	2010/02/04			Bond Future	8.2140	8.3320	1.437	0.0000	0.0000	0
23/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	3,501.0000	3,903.0000	11.482	0	0	0
23/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	1,128.0000	935.0000	(17.110)	0	0	0
23/09/2009	R157	2010/05/06			Bond Future	8.2640	8.3890	1.513	0.0000	0.0000	0
23/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	3,133.0000	2,788.0000	(11.012)	0	0	0
23/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	1,998.0000	2,256.0000	12.913	0	0	0
23/09/2009	R157	2010/08/05			Bond Future	8.2810	8.4150	1.618	0.0000	0.0000	0
23/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,001.0000	2,238.0000	11.844	0	0	0
23/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	4,148.0000	3,766.0000	(9.209)	0	0	0
23/09/2009	R186	2009/11/05			Bond Future	8.7050	8.7950	1.034	0.0000	0.0000	11,606
23/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,094.0000	2,500.0000	19.389	0	0	240
23/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,536.0000	2,061.0000	(18.730)	0	0	0
23/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	10,120.0000	10,959.0000	8.291	0	0	0
23/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	116.0000	74.0000	(36.207)	0	0	240
23/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,998.0000	3,382.0000	(15.408)	0	0	0
23/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,147.0000	1,412.0000	23.104	0	0	5,000
23/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	36.0000	21.0000	(41.667)	0	0	5,000
23/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,870.0000	13,736.0000	6.729	0	0	0
23/09/2009	R186	2010/02/04			Bond Future	8.7490	8.8410	1.052	0.0000	0.0000	0
23/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,104.0000	1,812.0000	(13.878)	0	0	0
23/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	7,111.0000	7,707.0000	8.381	0	0	0
23/09/2009	R186	2010/05/06			Bond Future	8.7830	8.8790	1.093	0.0000	0.0000	0
23/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,124.0000	4,505.0000	9.239	0	0	0
23/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	6,180.0000	5,645.0000	(8.657)	0	0	0
23/09/2009	R186	2010/08/05			Bond Future	8.8030	8.9020	1.125	0.0000	0.0000	0
23/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	8,077.0000	7,484.0000	(7.342)	0	0	0
23/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	3,943.0000	4,285.0000	8.674	0	0	0
23/09/2009	R201	2009/11/05			Bond Future	8.1970	8.3080	1.354	0.0000	0.0000	488
23/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	122.0000	76.0000	(37.705)	0	0	0

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23/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,079.0000	3,494.0000	13.478	0	0	0
23/09/2009	R201	2010/02/04			Bond Future	8.2580	8.3760	1.429	0.0000	0.0000	0
23/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	525.0000	421.0000	(19.810)	0	0	0
23/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	3,604.0000	3,970.0000	10.155	0	0	0
23/09/2009	R201	2010/05/06			Bond Future	8.3030	8.4290	1.518	0.0000	0.0000	0
23/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	2,368.0000	2,100.0000	(11.318)	0	0	0
23/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,621.0000	1,831.0000	12.955	0	0	0
23/09/2009	R201	2010/08/05			Bond Future	8.3160	8.4510	1.623	0.0000	0.0000	0
23/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,631.0000	3,302.0000	(9.061)	0	0	0
23/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,183.0000	1,343.0000	13.525	0	0	0
23/09/2009	R203	2009/11/05			Bond Future	8.6170	8.7370	1.393	0.0000	0.0000	1,570
23/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,527.0000	7,160.0000	9.698	0	0	0
23/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	75.0000	45.0000	(40.000)	0	0	0
23/09/2009	R203	2010/02/04			Bond Future	8.6830	8.8090	1.451	0.0000	0.0000	0
23/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,107.0000	4,551.0000	10.811	0	0	0
23/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,456.0000	1,223.0000	(16.003)	0	0	0
23/09/2009	R203	2010/05/06			Bond Future	8.7310	8.8630	1.512	0.0000	0.0000	0
23/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,556.0000	2,847.0000	11.385	0	0	0
23/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,956.0000	3,557.0000	(10.086)	0	0	0
23/09/2009	R203	2010/08/05			Bond Future	8.7570	8.8960	1.587	0.0000	0.0000	0
23/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,708.0000	2,980.0000	10.044	0	0	0
23/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	5,190.0000	4,755.0000	(8.382)	0	0	0
23/09/2009	R204	2009/11/05			Bond Future	8.6320	8.7420	1.274	0.0000	0.0000	2,868
23/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,269.0000	7,903.0000	8.722	0	0	0
23/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	77.0000	47.0000	(38.961)	0	0	0
23/09/2009	R204	2010/02/04			Bond Future	8.6890	8.8030	1.312	0.0000	0.0000	0
23/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	4,544.0000	4,984.0000	9.683	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,588.0000	1,354.0000	(14.736)	0	0	0
23/09/2009	R204	2010/05/06			Bond Future	8.7340	8.8530	1.362	0.0000	0.0000	0
23/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	4,344.0000	3,944.0000	(9.208)	0	0	0
23/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	2,817.0000	3,104.0000	10.188	0	0	0
23/09/2009	R204	2010/08/05			Bond Future	8.7600	8.8840	1.416	0.0000	0.0000	0
23/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	2,658.0000	2,920.0000	9.857	0	0	0
23/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	5,388.0000	4,950.0000	(8.129)	0	0	0
23/09/2009	R206	2009/11/05			Bond Future	8.2530	8.3740	1.466	0.0000	0.0000	1,121
23/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,705.0000	3,082.0000	13.937	0	0	0
23/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	86.0000	51.0000	(40.698)	0	0	0
23/09/2009	R206	2010/02/04			Bond Future	8.3260	8.4570	1.573	0.0000	0.0000	0
23/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	408.0000	321.0000	(21.324)	0	0	0
23/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,131.0000	3,467.0000	10.731	0	0	0
23/09/2009	R206	2010/05/06			Bond Future	8.3880	8.5300	1.693	0.0000	0.0000	0
23/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	2,249.0000	1,988.0000	(11.605)	0	0	0
23/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,149.0000	1,322.0000	15.057	0	0	0
23/09/2009	R206	2010/08/05			Bond Future	8.4140	8.5680	1.830	0.0000	0.0000	0
23/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,024.0000	1,181.0000	15.332	0	0	0
23/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,692.0000	2,407.0000	(10.587)	0	0	0
23/09/2009	R207	2009/11/05			Bond Future	8.7810	8.8910	1.253	0.0000	0.0000	600
23/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,455.0000	9,115.0000	7.806	0	0	0
23/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	45.0000	27.0000	(40.000)	0	0	0
23/09/2009	R207	2010/02/04			Bond Future	8.8370	8.9510	1.290	0.0000	0.0000	0
23/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,449.0000	1,230.0000	(15.114)	0	0	0
23/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,109.0000	5,579.0000	9.199	0	0	0
23/09/2009	R207	2010/05/06			Bond Future	8.8850	9.0040	1.339	0.0000	0.0000	0
23/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,852.0000	4,423.0000	(8.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	2,710.0000	2,987.0000	10.221	0	0	0
23/09/2009	R207	2010/08/05			Bond Future	8.9160	9.0390	1.380	0.0000	0.0000	0
23/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,551.0000	2,804.0000	9.918	0	0	0
23/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,887.0000	5,424.0000	(7.865)	0	0	0
23/09/2009	R208	2009/11/05			Bond Future	8.7900	8.8900	1.138	0.0000	0.0000	5,008
23/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	62.0000	37.0000	(40.323)	0	0	0
23/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,082.0000	7,696.0000	8.670	0	0	0
23/09/2009	R208	2010/02/04			Bond Future	8.8430	8.9460	1.165	0.0000	0.0000	0
23/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,739.0000	1,492.0000	(14.204)	0	0	0
23/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	3,938.0000	4,337.0000	10.132	0	0	0
23/09/2009	R208	2010/05/06			Bond Future	8.8850	8.9920	1.204	0.0000	0.0000	0
23/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,626.0000	4,217.0000	(8.841)	0	0	0
23/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,400.0000	2,652.0000	10.500	0	0	0
23/09/2009	R208	2010/08/05			Bond Future	8.9110	9.0220	1.246	0.0000	0.0000	0
23/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,524.0000	2,758.0000	9.271	0	0	0
23/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	6,029.0000	5,587.0000	(7.331)	0	0	0
23/09/2009	R209	2009/11/05			Bond Future	8.2340	8.3340	1.214	0.0000	0.0000	3,023
23/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	7,166.0000	7,965.0000	11.150	0	0	0
23/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	214.0000	136.0000	(36.449)	0	0	0
23/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	11,772.0000	10,901.0000	(7.399)	0	0	0
23/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	6,563.0000	5,770.0000	(12.083)	0	0	0
23/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	9,616.0000	10,463.0000	8.808	0	0	0
23/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	230.0000	314.0000	36.522	0	0	0
23/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,280.0000	13,148.0000	7.068	0	0	0
23/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	72.0000	42.0000	(41.667)	0	0	0
23/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	13.0000	20.0000	53.846	0	0	2,970
23/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	20.0000	10.0000	(50.000)	0	0	5,000
23/09/2009	R209	2010/02/04			Bond Future	8.2570	8.3600	1.247	0.0000	0.0000	0
23/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,117.0000	913.0000	(18.263)	0	0	2,500

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23/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	8,258.0000	8,952.0000	8.404	0	0	0
23/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	238.0000	289.0000	21.429	0	0	0
23/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	13,440.0000	12,593.0000	(6.302)	0	0	0
23/09/2009	R209	2010/05/06			Bond Future	8.2710	8.3770	1.282	0.0000	0.0000	0
23/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	3,505.0000	3,880.0000	10.699	0	0	0
23/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	5,471.0000	4,926.0000	(9.962)	0	0	0
23/09/2009	R209	2010/08/05			Bond Future	8.2740	8.3820	1.305	0.0000	0.0000	0
23/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	3,498.0000	3,829.0000	9.463	0	0	0
23/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	7,489.0000	6,885.0000	(8.065)	0	0	0
23/09/2009	TRT1	2009/11/05			Index Future	299.0290	297.0670	(0.656)	0.0000	0.0000	100
23/09/2009	TRT1	2010/02/04			Index Future	304.5200	302.5140	(0.659)	0.0000	0.0000	0
23/09/2009	ZAAD	2009/12/14			Currency Future	6.5120	6.5474	0.544	6.6000	6.5600	4,604
23/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,894.0000	1,859.0000	(1.848)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,062.0000	4,097.0000	0.862	0	0	0
23/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	600.0000	568.0000	(5.333)	0	0	0
23/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	556.0000	526.0000	(5.396)	0	0	0
23/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,838.0000	4,803.0000	(0.723)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	131.0000	141.0000	7.634	0	0	0
23/09/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	101.0000	93.0000	(7.921)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	202.0000	223.0000	10.396	0	0	0
23/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	393.0000	366.0000	(6.870)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	261.0000	285.0000	9.195	0	0	0
23/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
23/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	68.0000	73.0000	7.353	0	0	0
23/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
23/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	319.0000	293.0000	(8.150)	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
23/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,988.0000	7,953.0000	(0.438)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	328.0000	353.0000	7.622	0	0	0
23/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	190.0000	176.0000	(7.368)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
23/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
23/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,888.0000	7,853.0000	(0.444)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,063.0000	2,098.0000	1.697	0	0	0
23/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
23/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	328.0000	353.0000	7.622	0	0	0
23/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	116.0000	106.0000	(8.621)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	182.0000	195.0000	7.143	0	0	0
23/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	605.0000	636.0000	5.124	0	0	0
23/09/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,062.0000	3,097.0000	1.143	0	0	0
23/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	251.0000	228.0000	(9.163)	0	0	0
23/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,662.0000	5,697.0000	0.618	0	0	0
23/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,762.0000	3,797.0000	0.930	0	0	0
23/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	739.0000	772.0000	4.465	0	0	0
23/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	363.0000	390.0000	7.438	0	0	0
23/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	562.0000	593.0000	5.516	0	0	0
23/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,888.0000	5,853.0000	(0.594)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,662.0000	2,697.0000	1.315	0	0	0
23/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	116.0000	106.0000	(8.621)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	393.0000	366.0000	(6.870)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	649.0000	681.0000	4.931	0	0	0
23/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,162.0000	4,197.0000	0.841	0	0	0
23/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0



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23/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	294.0000	318.0000	8.163	0	0	0
23/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	132.0000	121.0000	(8.333)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,714.0000	1,749.0000	2.042	0	0	0
23/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,912.0000	3,947.0000	0.895	0	0	0
23/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	220.0000	198.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	146.0000	157.0000	7.534	0	0	0
23/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	146.0000	157.0000	7.534	0	0	0
23/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	85.0000	91.0000	7.059	0	0	0
23/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	58.0000	53.0000	(8.621)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,889.0000	3,853.0000	(0.926)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	163.0000	175.0000	7.362	0	0	0
23/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,764.0000	1,799.0000	1.984	0	0	0
23/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	132.0000	121.0000	(8.333)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	182.0000	195.0000	7.143	0	0	0
23/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	220.0000	198.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	433.0000	404.0000	(6.697)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	520.0000	550.0000	5.769	0	0	0
23/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,120.0000	1,155.0000	3.125	0	0	0
23/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,844.0000	1,809.0000	(1.898)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,988.0000	5,953.0000	(0.585)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	284.0000	260.0000	(8.451)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	294.0000	318.0000	8.163	0	0	0
23/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	401.0000	428.0000	6.733	0	0	0
23/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0

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23/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,762.0000	2,797.0000	1.267	0	0	0
23/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,012.0000	4,047.0000	0.872	0	0	0
23/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,963.0000	1,998.0000	1.783	0	0	0
23/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	879.0000	912.0000	3.754	0	0	0
23/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	439.0000	468.0000	6.606	0	0	0
23/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	479.0000	508.0000	6.054	0	0	0
23/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,112.0000	4,147.0000	0.851	0	0	0
23/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,944.0000	1,908.0000	(1.852)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,338.0000	6,303.0000	(0.552)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,989.0000	3,953.0000	(0.902)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	433.0000	404.0000	(6.697)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	401.0000	428.0000	6.733	0	0	0
23/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,938.0000	7,903.0000	(0.441)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	169.0000	155.0000	(8.284)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
23/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
23/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,112.0000	3,147.0000	1.125	0	0	0
23/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	169.0000	155.0000	(8.284)	0	0	0
23/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,863.0000	1,899.0000	1.932	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
23/09/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
23/09/2009	ZAAD 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,071.0000	1,106.0000	3.268	0	0	0
23/09/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/09/2009	ZAAD 2009/12/14	14.55	Put	Currency Future	8,038.0000	8,003.0000	(0.435)	0	0	0
23/09/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,839.0000	3,803.0000	(0.938)	0	0	0
23/09/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	118.0000	126.0000	6.780	0	0	0
23/09/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	688.0000	656.0000	(4.651)	0	0	0
23/09/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	3,039.0000	3,004.0000	(1.152)	0	0	0
23/09/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/09/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	231.0000	253.0000	9.524	0	0	0
23/09/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,339.0000	3,304.0000	(1.048)	0	0	0
23/09/2009	ZAAD 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	2,862.0000	2,897.0000	1.223	0	0	0
23/09/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	356.0000	329.0000	(7.584)	0	0	0
23/09/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,089.0000	3,054.0000	(1.133)	0	0	0
23/09/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	514.0000	484.0000	(5.837)	0	0	0
23/09/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,548.0000	1,513.0000	(2.261)	0	0	0
23/09/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,939.0000	3,903.0000	(0.914)	0	0	0
23/09/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,169.0000	1,204.0000	2.994	0	0	0
23/09/2009	ZAAD 2009/12/14	3.80	Call	Currency Future	2,712.0000	2,747.0000	1.291	0	0	0
23/09/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	4,039.0000	4,003.0000	(0.891)	0	0	0
23/09/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,838.0000	7,803.0000	(0.447)	0	0	0
23/09/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	131.0000	141.0000	7.634	0	0	0
23/09/2009	ZAAD 2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
23/09/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	ZAAD 2009/12/14	8.80	Put	Currency Future	2,291.0000	2,256.0000	(1.528)	0	0	0
23/09/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	2,043.0000	2,008.0000	(1.713)	0	0	0
23/09/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	3,862.0000	3,897.0000	0.906	0	0	0

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23/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,962.0000	2,997.0000	1.182	0	0	0
23/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	514.0000	484.0000	(5.837)	0	0	0
23/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,962.0000	3,997.0000	0.883	0	0	0
23/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,597.0000	1,562.0000	(2.192)	0	0	0
23/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
23/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,538.0000	4,503.0000	(0.771)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,113.0000	2,148.0000	1.656	0	0	0
23/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	974.0000	1,008.0000	3.491	0	0	0
23/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,162.0000	3,197.0000	1.107	0	0	0
23/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,462.0000	4,497.0000	0.784	0	0	0
23/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	600.0000	568.0000	(5.333)	0	0	0
23/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,712.0000	3,747.0000	0.943	0	0	0
23/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,093.0000	2,057.0000	(1.720)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,142.0000	2,107.0000	(1.634)	0	0	0
23/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	41.0000	43.0000	4.878	0	0	0
23/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	284.0000	260.0000	(8.451)	0	0	0
23/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,962.0000	5,997.0000	0.587	0	0	0
23/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
23/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,288.0000	8,253.0000	(0.422)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,139.0000	4,103.0000	(0.870)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	105.0000	113.0000	7.619	0	0	0
23/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,088.0000	6,053.0000	(0.575)	0	0	0
23/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	779.0000	746.0000	(4.236)	0	0	0

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23/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,038.0000	6,003.0000	(0.580)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,938.0000	5,903.0000	(0.589)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	95.0000	101.0000	6.316	0	0	0
23/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	688.0000	656.0000	(4.651)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,465.0000	1,501.0000	2.457	0	0	0
23/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,012.0000	3,047.0000	1.162	0	0	0
23/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	261.0000	285.0000	9.195	0	0	0
23/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,089.0000	4,053.0000	(0.880)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,838.0000	5,803.0000	(0.600)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	319.0000	293.0000	(8.150)	0	0	0
23/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,588.0000	4,553.0000	(0.763)	0	0	0
23/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	643.0000	612.0000	(4.821)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,338.0000	4,303.0000	(0.807)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	231.0000	253.0000	9.524	0	0	0
23/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	926.0000	960.0000	3.672	0	0	0
23/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,416.0000	1,451.0000	2.472	0	0	0
23/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	825.0000	791.0000	(4.121)	0	0	0
23/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,013.0000	2,048.0000	1.739	0	0	0
23/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
23/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,338.0000	8,303.0000	(0.420)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	733.0000	700.0000	(4.502)	0	0	0
23/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
23/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,088.0000	8,053.0000	(0.433)	0	0	0

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23/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,412.0000	4,447.0000	0.793	0	0	0
23/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	45.0000	48.0000	6.667	0	0	0
23/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,341.0000	2,306.0000	(1.495)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,912.0000	5,947.0000	0.592	0	0	0
23/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,912.0000	2,947.0000	1.202	0	0	0
23/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,288.0000	4,253.0000	(0.816)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	694.0000	726.0000	4.611	0	0	0
23/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,288.0000	6,253.0000	(0.557)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	785.0000	818.0000	4.204	0	0	0
23/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,913.0000	1,948.0000	1.830	0	0	0
23/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,662.0000	3,697.0000	0.956	0	0	0
23/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,138.0000	6,103.0000	(0.570)	0	0	0
23/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
23/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,138.0000	8,103.0000	(0.430)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,664.0000	1,699.0000	2.103	0	0	0
23/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,238.0000	6,203.0000	(0.561)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	2,242.0000	2,206.0000	(1.606)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,022.0000	1,057.0000	3.425	0	0	0
23/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,163.0000	2,198.0000	1.618	0	0	0
23/09/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,388.0000	4,353.0000	(0.798)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.50	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
23/09/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,388.0000	6,353.0000	(0.548)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,993.0000	1,958.0000	(1.756)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	4,238.0000	4,203.0000	(0.826)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	8,238.0000	8,203.0000	(0.425)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,612.0000	3,647.0000	0.969	0	0	0
23/09/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	2,812.0000	2,847.0000	1.245	0	0	0
23/09/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,391.0000	2,356.0000	(1.464)	0	0	0
23/09/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	6,188.0000	6,153.0000	(0.566)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,612.0000	2,647.0000	1.340	0	0	0
23/09/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,614.0000	1,650.0000	2.230	0	0	0
23/09/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	8,188.0000	8,153.0000	(0.427)	0	0	0
23/09/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	4,188.0000	4,153.0000	(0.836)	0	0	0
23/09/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,388.0000	8,353.0000	(0.417)	0	0	0
23/09/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	2,192.0000	2,157.0000	(1.597)	0	0	0
23/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,812.0000	3,847.0000	0.918	0	0	0
23/09/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	1,813.0000	1,849.0000	1.986	0	0	0
23/09/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	832.0000	865.0000	3.966	0	0	0
23/09/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	ZAAD	2010/03/15			Currency Future	6.5670	6.6047	0.574	0.0000	0.0000	118
23/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	104.0000	95.0000	(8.654)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	185.0000	171.0000	(7.568)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	40.0000	40.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	316.0000	335.0000	6.013	0	0	0
23/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	621.0000	649.0000	4.509	0	0	0
23/09/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	8,033.0000	7,996.0000	(0.461)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,233.0000	8,196.0000	(0.449)	0	0	0
23/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	178.0000	186.0000	4.494	0	0	0
23/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	296.0000	310.0000	4.730	0	0	0
23/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	201.0000	211.0000	4.975	0	0	0
23/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	36.0000	38.0000	5.556	0	0	0
23/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,234.0000	6,196.0000	(0.610)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	690.0000	660.0000	(4.348)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,983.0000	7,946.0000	(0.463)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	215.0000	225.0000	4.651	0	0	0
23/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	394.0000	415.0000	5.330	0	0	0
23/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	157.0000	164.0000	4.459	0	0	0
23/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	393.0000	368.0000	(6.361)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	498.0000	470.0000	(5.622)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	994.0000	1,028.0000	3.421	0	0	0
23/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	340.0000	360.0000	5.882	0	0	0
23/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,237.0000	4,199.0000	(0.897)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,183.0000	8,146.0000	(0.452)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	227.0000	211.0000	(7.048)	0	0	0
23/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	611.0000	581.0000	(4.910)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,984.0000	5,947.0000	(0.618)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	296.0000	310.0000	4.730	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	260.0000	273.0000	5.000	0	0	0
23/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	462.0000	435.0000	(5.844)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	299.0000	280.0000	(6.355)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,034.0000	5,997.0000	(0.613)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	273.0000	256.0000	(6.227)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,768.0000	2,806.0000	1.373	0	0	0
23/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,967.0000	4,005.0000	0.958	0	0	0
23/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	166.0000	153.0000	(7.831)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	189.0000	198.0000	4.762	0	0	0
23/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	1,774.0000	1,811.0000	2.086	0	0	0
23/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,136.0000	1,173.0000	3.257	0	0	0
23/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	427.0000	401.0000	(6.089)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	572.0000	543.0000	(5.070)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,037.0000	4,000.0000	(0.917)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	360.0000	336.0000	(6.667)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,117.0000	3,155.0000	1.219	0	0	0
23/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	516.0000	542.0000	5.039	0	0	0
23/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,407.0000	2,370.0000	(1.537)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	659.0000	688.0000	4.401	0	0	0
23/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	534.0000	506.0000	(5.243)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,184.0000	6,146.0000	(0.614)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	422.0000	445.0000	5.450	0	0	0
23/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
23/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	92.0000	83.0000	(9.783)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	994.0000	1,028.0000	3.421	0	0	0
23/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,884.0000	5,847.0000	(0.629)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	452.0000	476.0000	5.310	0	0	0
23/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,386.0000	4,349.0000	(0.844)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,767.0000	3,805.0000	1.009	0	0	0
23/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,117.0000	4,155.0000	0.923	0	0	0
23/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	205.0000	190.0000	(7.317)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,017.0000	4,055.0000	0.946	0	0	0
23/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	585.0000	612.0000	4.615	0	0	0
23/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	244.0000	255.0000	4.508	0	0	0
23/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,972.0000	2,010.0000	1.927	0	0	0
23/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	277.0000	291.0000	5.054	0	0	0
23/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,333.0000	8,296.0000	(0.444)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	133.0000	122.0000	(8.271)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,384.0000	6,346.0000	(0.595)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,018.0000	3,055.0000	1.226	0	0	0
23/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,133.0000	8,096.0000	(0.455)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,121.0000	2,159.0000	1.792	0	0	0
23/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	483.0000	508.0000	5.176	0	0	0
23/09/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
23/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	118.0000	108.0000	(8.475)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,968.0000	3,006.0000	1.280	0	0	0
23/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	366.0000	387.0000	5.738	0	0	0
23/09/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	550.0000	576.0000	4.727	0	0	0
23/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,021.0000	1,984.0000	(1.831)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.55	Call	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
23/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
23/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	260.0000	273.0000	5.000	0	0	0
23/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,383.0000	8,346.0000	(0.441)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	393.0000	368.0000	(6.361)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	462.0000	435.0000	(5.844)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,040.0000	1,076.0000	3.462	0	0	0
23/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,069.0000	2,033.0000	(1.740)	0	0	0
23/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	185.0000	171.0000	(7.568)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	452.0000	476.0000	5.310	0	0	0
23/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,022.0000	2,059.0000	1.830	0	0	0
23/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	516.0000	542.0000	5.039	0	0	0
23/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,918.0000	2,956.0000	1.302	0	0	0
23/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	819.0000	851.0000	3.907	0	0	0
23/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,917.0000	3,955.0000	0.970	0	0	0
23/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
23/09/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	249.0000	232.0000	(6.827)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
23/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,071.0000	2,109.0000	1.835	0	0	0
23/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,922.0000	1,960.0000	1.977	0	0	0
23/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,261.0000	2,225.0000	(1.592)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,667.0000	3,705.0000	1.036	0	0	0
23/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,838.0000	3,800.0000	(0.990)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	2,818.0000	2,856.0000	1.348	0	0	0
23/09/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,876.0000	1,839.0000	(1.972)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	949.0000	983.0000	3.583	0	0	0
23/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,334.0000	6,296.0000	(0.600)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,669.0000	2,706.0000	1.386	0	0	0
23/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	70.0000	63.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,068.0000	3,105.0000	1.206	0	0	0
23/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,924.0000	1,887.0000	(1.923)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	737.0000	767.0000	4.071	0	0	0
23/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,088.0000	1,125.0000	3.401	0	0	0
23/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,358.0000	2,322.0000	(1.527)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,934.0000	7,896.0000	(0.479)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
23/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
23/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	1,823.0000	1,861.0000	2.084	0	0	0
23/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,888.0000	3,850.0000	(0.977)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,336.0000	4,299.0000	(0.853)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,973.0000	1,936.0000	(1.875)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,884.0000	7,846.0000	(0.482)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
23/09/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	862.0000	894.0000	3.712	0	0	0
23/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,937.0000	3,900.0000	(0.940)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	2,213.0000	2,177.0000	(1.627)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.40	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
23/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
23/09/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,934.0000	5,897.0000	(0.624)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,834.0000	7,796.0000	(0.485)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,067.0000	4,105.0000	0.934	0	0	0
23/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,187.0000	4,149.0000	(0.908)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,834.0000	5,797.0000	(0.634)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
23/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,134.0000	6,097.0000	(0.603)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	697.0000	727.0000	4.304	0	0	0
23/09/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,987.0000	3,950.0000	(0.928)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,185.0000	1,222.0000	3.122	0	0	0
23/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,310.0000	2,273.0000	(1.602)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,626.0000	1,663.0000	2.276	0	0	0
23/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
23/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,117.0000	2,081.0000	(1.701)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	61.0000	54.0000	(11.475)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,167.0000	3,205.0000	1.200	0	0	0
23/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	778.0000	809.0000	3.985	0	0	0
23/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,167.0000	4,205.0000	0.912	0	0	0
23/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
23/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,171.0000	2,208.0000	1.704	0	0	0
23/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,084.0000	6,047.0000	(0.608)	0	0	0
23/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,286.0000	4,249.0000	(0.863)	0	0	0

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23/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,284.0000	6,246.0000	(0.605)	0	0	0
23/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
23/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,137.0000	4,099.0000	(0.919)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,724.0000	1,762.0000	2.204	0	0	0
23/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,083.0000	8,046.0000	(0.458)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
23/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,087.0000	4,049.0000	(0.930)	0	0	0
23/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
23/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,817.0000	3,855.0000	0.996	0	0	0
23/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,867.0000	3,905.0000	0.983	0	0	0
23/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,165.0000	2,129.0000	(1.663)	0	0	0
23/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	38.0000	33.0000	(13.158)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,718.0000	2,756.0000	1.398	0	0	0
23/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	905.0000	938.0000	3.646	0	0	0
23/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,717.0000	3,755.0000	1.022	0	0	0
23/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,873.0000	1,910.0000	1.975	0	0	0
23/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,283.0000	8,246.0000	(0.447)	0	0	0
23/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,868.0000	2,906.0000	1.325	0	0	0
23/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,675.0000	1,713.0000	2.269	0	0	0
23/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,619.0000	2,656.0000	1.413	0	0	0
23/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,617.0000	3,655.0000	1.051	0	0	0
23/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14			Currency Future	6.6120	6.6491	0.561	6.6900	6.6900	100
23/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,152.0000	1,188.0000	3.125	0	0	0

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23/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
23/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,020.0000	1,985.0000	(1.733)	0	0	0
23/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	423.0000	442.0000	4.492	0	0	0
23/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
23/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,956.0000	3,920.0000	(0.910)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	84.0000	86.0000	2.381	0	0	0
23/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	388.0000	369.0000	(4.897)	0	0	0
23/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,907.0000	3,871.0000	(0.921)	0	0	0
23/09/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,942.0000	5,905.0000	(0.623)	0	0	0
23/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,121.0000	2,157.0000	1.697	0	0	0
23/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,940.0000	7,902.0000	(0.479)	0	0	0
23/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	361.0000	342.0000	(5.263)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,972.0000	1,937.0000	(1.775)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	82.0000	84.0000	2.439	0	0	0
23/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	400.0000	418.0000	4.500	0	0	0
23/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,890.0000	7,853.0000	(0.469)	0	0	0
23/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
23/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	447.0000	466.0000	4.251	0	0	0
23/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,892.0000	5,855.0000	(0.628)	0	0	0
23/09/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,012.0000	4,049.0000	0.922	0	0	0
23/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,106.0000	1,141.0000	3.165	0	0	0
23/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
23/09/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,062.0000	4,099.0000	0.911	0	0	0
23/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	363.0000	377.0000	3.857	0	0	0
23/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,071.0000	2,108.0000	1.787	0	0	0
23/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,064.0000	3,101.0000	1.208	0	0	0

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23/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	335.0000	317.0000	(5.373)	0	0	0
23/09/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,113.0000	3,151.0000	1.221	0	0	0
23/09/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,112.0000	4,149.0000	0.900	0	0	0
23/09/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	451.0000	427.0000	(5.322)	0	0	0
23/09/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
23/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	381.0000	396.0000	3.937	0	0	0
23/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,016.0000	1,048.0000	3.150	0	0	0
23/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,973.0000	2,010.0000	1.875	0	0	0
23/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	419.0000	397.0000	(5.251)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
23/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,114.0000	2,080.0000	(1.608)	0	0	0
23/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
23/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,041.0000	6,004.0000	(0.612)	0	0	0
23/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,055.0000	4,019.0000	(0.888)	0	0	0
23/09/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
23/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,964.0000	3,001.0000	1.248	0	0	0
23/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,039.0000	8,002.0000	(0.460)	0	0	0
23/09/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	3,962.0000	3,999.0000	0.934	0	0	0
23/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,022.0000	2,059.0000	1.830	0	0	0
23/09/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,014.0000	3,051.0000	1.228	0	0	0
23/09/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
23/09/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
23/09/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,059.0000	1,095.0000	3.399	0	0	0
23/09/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	2,068.0000	2,032.0000	(1.741)	0	0	0
23/09/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,990.0000	7,952.0000	(0.476)	0	0	0
23/09/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/09/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	4,006.0000	3,969.0000	(0.924)	0	0	0
23/09/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	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
23/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	5,991.0000	5,954.0000	(0.618)	0	0	0
<b>Grand Total:</b>										<b>962,488</b>