



Derivatives High/Low Report

High/Low for 28/09/2009

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
28/09/2009	\$ / R 2009/12/14			Currency Future	7.5203	7.5090	(0.150)	7.5700	7.5200	344,252
28/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,366.0000	1,374.0000	0.586	0	0	0
28/09/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	2,241.0000	2,251.0000	0.446	0	0	0
28/09/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,870.0000	2,859.0000	(0.383)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	263.0000	251.0000	(4.563)	0	0	747
28/09/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	128.0000	119.0000	(7.031)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,030.0000	4,041.0000	0.273	0	0	0
28/09/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,521.0000	2,509.0000	(0.476)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	558.0000	560.0000	0.358	0	0	0
28/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,130.0000	1,136.0000	0.531	0	0	0
28/09/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	3,481.0000	3,492.0000	0.316	0	0	0
28/09/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	5,380.0000	5,391.0000	0.204	0	0	0
28/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	630.0000	615.0000	(2.381)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	7,230.0000	7,241.0000	0.152	0	0	0
28/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	102.0000	94.0000	(7.843)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,802.0000	1,811.0000	0.499	0	0	0
28/09/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.90	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
28/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,830.0000	5,841.0000	0.189	0	0	0
28/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
28/09/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,220.0000	4,209.0000	(0.261)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.90	Call	Currency Future	2,620.0000	2,609.0000	(0.420)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	138.0000	135.0000	(2.174)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	5,980.0000	5,991.0000	0.184	0	0	0
28/09/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	7,630.0000	7,641.0000	0.144	0	0	0
28/09/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	408.0000	394.0000	(3.431)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	121.0000	118.0000	(2.479)	0	0	5,000
28/09/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	50.0000	45.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	5,930.0000	5,941.0000	0.185	0	0	0
28/09/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,623.0000	1,611.0000	(0.739)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,276.0000	1,264.0000	(0.940)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	110.0000	101.0000	(8.182)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,130.0000	1,136.0000	0.531	0	0	0
28/09/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	5,280.0000	5,291.0000	0.208	0	0	0
28/09/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	11,185
28/09/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.00	Call	Currency Future	1,523.0000	1,512.0000	(0.722)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	2,271.0000	2,259.0000	(0.528)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
28/09/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	2,471.0000	2,459.0000	(0.486)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.00	Call	Currency Future	589.0000	575.0000	(2.377)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	371.0000	-	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
28/09/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
28/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,180.0000	4,191.0000	0.263	0	0	0
28/09/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	3,331.0000	3,342.0000	0.330	0	0	0
28/09/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	176.0000	165.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,330.0000	7,341.0000	0.150	0	0	0
28/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,780.0000	4,791.0000	0.230	0	0	0
28/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,438.0000	2,448.0000	0.410	0	0	0
28/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,330.0000	4,341.0000	0.254	0	0	0
28/09/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,171.0000	2,159.0000	(0.553)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	87
28/09/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,480.0000	5,491.0000	0.201	0	0	0
28/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	3,381.0000	3,392.0000	0.325	0	0	0
28/09/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,851.0000	1,860.0000	0.486	0	0	0
28/09/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,830.0000	5,841.0000	0.189	0	0	0
28/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,462.0000	1,470.0000	0.547	0	0	0
28/09/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	767.0000	771.0000	0.522	0	0	0
28/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,032.0000	3,043.0000	0.363	0	0	0
28/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	991.0000	996.0000	0.505	0	0	0
28/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,720.0000	2,709.0000	(0.404)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,178.0000	1,166.0000	(1.019)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,414.0000	1,422.0000	0.566	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	260
28/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,083.0000	1,089.0000	0.554	0	0	0
28/09/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,227.0000	1,215.0000	(0.978)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,121.0000	2,110.0000	(0.519)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	243.0000	242.0000	(0.412)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	289.0000	276.0000	(4.498)	0	0	21
28/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	15,512
28/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	639.0000	642.0000	0.469	0	0	0
28/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,180.0000	6,191.0000	0.178	0	0	0
28/09/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	6,280.0000	6,291.0000	0.175	0	0	0
28/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	406.0000	406.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	219.0000	217.0000	(0.913)	0	0	10
28/09/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	346.0000	332.0000	(4.046)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	3,000
28/09/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,734.0000	2,745.0000	0.402	0	0	0
28/09/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,880.0000	7,891.0000	0.140	0	0	0
28/09/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	937.0000	924.0000	(1.387)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	243.0000	231.0000	(4.938)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	681.0000	685.0000	0.587	0	0	0
28/09/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	175.0000	173.0000	(1.143)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,998.0000	2,007.0000	0.450	0	0	0
28/09/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,318.0000	1,326.0000	0.607	0	0	0
28/09/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	6,380.0000	6,391.0000	0.172	0	0	0
28/09/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	811.0000	815.0000	0.493	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	900.0000	905.0000	0.556	0	0	0
28/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	855.0000	860.0000	0.585	0	0	0
28/09/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	900.0000	905.0000	0.556	0	0	0
28/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,949.0000	1,958.0000	0.462	0	0	0
28/09/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	1,921.0000	1,910.0000	(0.573)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	50
28/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,780.0000	7,791.0000	0.141	0	0	0
28/09/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,531.0000	3,542.0000	0.312	0	0	0
28/09/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	273.0000	272.0000	(0.366)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	5,080.0000	5,091.0000	0.217	0	0	0
28/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,970.0000	3,959.0000	(0.277)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,130.0000	5,141.0000	0.214	0	0	0
28/09/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,770.0000	2,759.0000	(0.397)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	7,280.0000	7,291.0000	0.151	0	0	0
28/09/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	243.0000	231.0000	(4.938)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	518.0000	520.0000	0.386	0	0	100
28/09/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,462.0000	1,470.0000	0.547	0	0	0
28/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,230.0000	4,241.0000	0.260	0	0	0
28/09/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	4,930.0000	4,941.0000	0.223	0	0	0
28/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	163.0000	152.0000	(6.748)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,270.0000	3,259.0000	(0.336)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	273.0000	272.0000	(0.366)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,704.0000	1,713.0000	0.528	0	0	0
28/09/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	724.0000	728.0000	0.552	0	0	0
28/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,280.0000	4,291.0000	0.257	0	0	0
28/09/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	442.0000	443.0000	0.226	0	0	0
28/09/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	6,080.0000	6,091.0000	0.181	0	0	0
28/09/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	100
28/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,223.0000	1,230.0000	0.572	0	0	0
28/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,281.0000	3,292.0000	0.335	0	0	0
28/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,580.0000	5,591.0000	0.197	0	0	0
28/09/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,414.0000	1,422.0000	0.566	0	0	0
28/09/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,830.0000	4,841.0000	0.228	0	0	0
28/09/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	7,580.0000	7,591.0000	0.145	0	0	0
28/09/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,221.0000	2,209.0000	(0.540)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	480.0000	481.0000	0.208	0	0	0
28/09/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	2,784.0000	2,795.0000	0.395	0	0	0
28/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	59.0000	56.0000	(5.085)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	75
28/09/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	156.0000	153.0000	(1.923)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	630.0000	615.0000	(2.381)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	2,920.0000	2,909.0000	(0.377)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,220.0000	3,209.0000	(0.342)	0	0	0
28/09/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,318.0000	1,326.0000	0.607	0	0	0
28/09/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	2,883.0000	2,894.0000	0.382	0	0	0
28/09/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,980.0000	4,991.0000	0.221	0	0	0
28/09/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	984.0000	971.0000	(1.321)	0	0	0
28/09/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	371.0000	371.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	558.0000	560.0000	0.358	0	0	0
28/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
28/09/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,685.0000	2,695.0000	0.372	0	0	0
28/09/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,330.0000	5,341.0000	0.206	0	0	0
28/09/2009	\$ / R	2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,030.0000	7,041.0000	0.156	0	0	0
28/09/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,630.0000	6,641.0000	0.166	0	0	0
28/09/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
28/09/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	128.0000	119.0000	(7.031)	0	0	200
28/09/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,830.0000	4,841.0000	0.228	0	0	0
28/09/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	6,130.0000	6,141.0000	0.179	0	0	0
28/09/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	6,530.0000	6,541.0000	0.168	0	0	0
28/09/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	7,730.0000	7,741.0000	0.142	0	0	0
28/09/2009	\$ / R	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
28/09/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	4,130.0000	4,141.0000	0.266	0	0	0
28/09/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,630.0000	8,641.0000	0.127	0	0	0
28/09/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	176.0000	165.0000	(6.250)	0	0	0
28/09/2009	\$ / R	2009/12/14	15.95	Put	Currency Future	8,430.0000	8,441.0000	0.130	0	0	0
28/09/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,389.0000	2,399.0000	0.419	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	1,271.0000	1,278.0000	0.551	0	0	0
28/09/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	2,046.0000	2,056.0000	0.489	0	0	0
28/09/2009	\$ / R 2009/12/14	5.75	Call	Currency Future	1,772.0000	1,760.0000	(0.677)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	406.0000	406.0000	-	0	0	200
28/09/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	337.0000	336.0000	(0.297)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	767.0000	771.0000	0.522	0	0	0
28/09/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	110.0000	101.0000	(8.182)	0	0	100
28/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,580.0000	4,591.0000	0.240	0	0	0
28/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	376.0000	362.0000	(3.723)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	106.0000	103.0000	(2.830)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	639.0000	642.0000	0.469	0	0	0
28/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	2,290.0000	2,300.0000	0.437	0	0	0
28/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,586.0000	2,596.0000	0.387	0	0	0
28/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,607.0000	1,615.0000	0.498	0	0	0
28/09/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,170.0000	3,159.0000	(0.347)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	87.0000	80.0000	(8.046)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,371.0000	2,359.0000	(0.506)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	1,700
28/09/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	442.0000	443.0000	0.226	0	0	0
28/09/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	8,530.0000	8,541.0000	0.129	0	0	0
28/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.75	Call	Currency Future	800.0000	787.0000	(1.625)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,830.0000	7,841.0000	0.140	0	0	0
28/09/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,020.0000	3,009.0000	(0.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	163.0000	152.0000	(6.748)	0	0	0
28/09/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,176.0000	1,183.0000	0.595	0	0	0
28/09/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	3,570.0000	3,559.0000	(0.308)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,375.0000	1,363.0000	(0.873)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,530.0000	4,541.0000	0.243	0	0	0
28/09/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,325.0000	1,313.0000	(0.906)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	1,900.0000	1,909.0000	0.474	0	0	0
28/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,872.0000	1,860.0000	(0.641)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	477.0000	462.0000	(3.145)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	855.0000	860.0000	0.585	0	0	0
28/09/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,120.0000	3,109.0000	(0.353)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	6,430.0000	6,441.0000	0.171	0	0	0
28/09/2009	\$ / R 2009/12/14	6.20	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,223.0000	1,230.0000	0.572	0	0	0
28/09/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.65	Call	Currency Future	891.0000	878.0000	(1.459)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,680.0000	6,691.0000	0.165	0	0	0
28/09/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	61.0000	55.0000	(9.836)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	39
28/09/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,722.0000	1,711.0000	(0.639)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	304.0000	303.0000	(0.329)	0	0	0
28/09/2009	\$ / R	2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	207.0000	195.0000	(5.797)	0	0	0
28/09/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	1,510.0000	1,518.0000	0.530	0	0	0
28/09/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,880.0000	3,891.0000	0.284	0	0	0
28/09/2009	\$ / R	2009/12/14	5.85	Call	Currency Future	1,672.0000	1,661.0000	(0.658)	0	0	0
28/09/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	8,980.0000	8,991.0000	0.122	0	0	0
28/09/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,420.0000	3,409.0000	(0.322)	0	0	0
28/09/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,320.0000	3,309.0000	(0.331)	0	0	0
28/09/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	247
28/09/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	0
28/09/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,132.0000	3,143.0000	0.351	0	0	0
28/09/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,330.0000	5,341.0000	0.206	0	0	0
28/09/2009	\$ / R	2009/12/14	3.85	Call	Currency Future	3,670.0000	3,659.0000	(0.300)	0	0	0
28/09/2009	\$ / R	2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	15,512
28/09/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	93.0000	89.0000	(4.301)	0	0	0
28/09/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,730.0000	4,741.0000	0.233	0	0	0
28/09/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	1,031.0000	1,019.0000	(1.164)	0	0	0
28/09/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,930.0000	6,941.0000	0.159	0	0	0
28/09/2009	\$ / R	2009/12/14	5.10	Call	Currency Future	2,421.0000	2,409.0000	(0.496)	0	0	0
28/09/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,232.0000	3,243.0000	0.340	0	0	0
28/09/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,780.0000	6,791.0000	0.162	0	0	0
28/09/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	2,670.0000	2,659.0000	(0.412)	0	0	0
28/09/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,930.0000	3,941.0000	0.280	0	0	0
28/09/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	945.0000	951.0000	0.635	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,635.0000	2,646.0000	0.417	0	0	0
28/09/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,280.0000	4,291.0000	0.257	0	0	0
28/09/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,030.0000	8,041.0000	0.137	0	0	0
28/09/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	6,580.0000	6,591.0000	0.167	0	0	0
28/09/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,438.0000	2,448.0000	0.410	0	0	0
28/09/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,424.0000	1,412.0000	(0.843)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	6,030.0000	6,041.0000	0.182	0	0	0
28/09/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	6,480.0000	6,491.0000	0.170	0	0	0
28/09/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,780.0000	8,791.0000	0.125	0	0	0
28/09/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,021.0000	2,010.0000	(0.544)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,570.0000	2,559.0000	(0.428)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,983.0000	2,993.0000	0.335	0	0	0
28/09/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	5,430.0000	5,441.0000	0.203	0	0	0
28/09/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,635.0000	2,646.0000	0.417	0	0	0
28/09/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	6,330.0000	6,341.0000	0.174	0	0	0
28/09/2009	\$ / R 2009/12/14	14.95	Put	Currency Future	7,430.0000	7,441.0000	0.148	0	0	0
28/09/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,980.0000	6,991.0000	0.158	0	0	0
28/09/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	2,560
28/09/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	513.0000	498.0000	(2.924)	0	0	0
28/09/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	8,730.0000	8,741.0000	0.126	0	0	0
28/09/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	991.0000	996.0000	0.505	0	0	0
28/09/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,680.0000	8,691.0000	0.127	0	0	0
28/09/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,281.0000	3,292.0000	0.335	0	0	0
28/09/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,930.0000	8,941.0000	0.123	0	0	0
28/09/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
28/09/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,830.0000	8,841.0000	0.125	0	0	0
28/09/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	3,620.0000	3,609.0000	(0.304)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	8,330.0000	8,341.0000	0.132	0	0	0
28/09/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	598.0000	601.0000	0.502	0	0	0
28/09/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	6,730.0000	6,741.0000	0.163	0	0	0
28/09/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	1,083.0000	1,089.0000	0.554	0	0	0
28/09/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,830.0000	6,841.0000	0.161	0	0	0
28/09/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,380.0000	8,391.0000	0.131	0	0	0
28/09/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,573.0000	1,561.0000	(0.763)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.15	Call	Currency Future	3,370.0000	3,359.0000	(0.326)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,037.0000	1,043.0000	0.579	0	0	0
28/09/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	3,082.0000	3,093.0000	0.357	0	0	0
28/09/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,880.0000	8,891.0000	0.124	0	0	0
28/09/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	5.20	Call	Currency Future	2,321.0000	2,309.0000	(0.517)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	1,949.0000	1,958.0000	0.462	0	0	0
28/09/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,753.0000	1,762.0000	0.513	0	0	0
28/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	756.0000	743.0000	(1.720)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	289.0000	276.0000	(4.498)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,130.0000	4,141.0000	0.266	0	0	0
28/09/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	671.0000	657.0000	(2.086)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,531.0000	3,542.0000	0.312	0	0	0
28/09/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	713.0000	699.0000	(1.964)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,880.0000	6,891.0000	0.160	0	0	0
28/09/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
28/09/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	8,480.0000	8,491.0000	0.130	0	0	0
28/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,834.0000	2,844.0000	0.353	0	0	0
28/09/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	371.0000	371.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	8,580.0000	8,591.0000	0.128	0	0	0
28/09/2009	\$ / R 2009/12/14	3.75	Call	Currency Future	3,770.0000	3,759.0000	(0.292)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,080.0000	1,068.0000	(1.111)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,129.0000	1,117.0000	(1.063)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,339.0000	2,349.0000	0.428	0	0	0
28/09/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,685.0000	2,695.0000	0.372	0	0	0
28/09/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.75	Put	Currency Future	8,230.0000	8,241.0000	0.134	0	0	0
28/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,071.0000	2,060.0000	(0.531)	0	0	0
28/09/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	7,380.0000	7,391.0000	0.149	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	51.0000	48.0000	(5.882)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,070.0000	3,059.0000	(0.358)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	551.0000	536.0000	(2.722)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	121.0000	118.0000	(2.479)	0	0	0
28/09/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,520.0000	3,509.0000	(0.313)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	1,474.0000	1,462.0000	(0.814)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	219.0000	217.0000	(0.913)	0	0	0
28/09/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.70	Put	Currency Future	8,180.0000	8,191.0000	0.134	0	0	0
28/09/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	3,470.0000	3,459.0000	(0.317)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	4,680.0000	4,691.0000	0.235	0	0	0
28/09/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,880.0000	5,891.0000	0.187	0	0	0
28/09/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	7,080.0000	7,091.0000	0.155	0	0	0
28/09/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,655.0000	1,664.0000	0.544	0	0	0
28/09/2009	\$ / R 2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,176.0000	1,183.0000	0.595	0	0	0
28/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,802.0000	1,811.0000	0.499	0	0	0
28/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	196.0000	194.0000	(1.020)	0	0	0
28/09/2009	\$ / R 2009/12/14	3.70	Call	Currency Future	3,820.0000	3,809.0000	(0.288)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	5,130.0000	5,141.0000	0.214	0	0	0
28/09/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,192.0000	2,202.0000	0.456	0	0	0
28/09/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,530.0000	5,541.0000	0.199	0	0	0
28/09/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	2,536.0000	2,547.0000	0.434	0	0	0
28/09/2009	\$ / R 2009/12/14	4.70	Call	Currency Future	2,820.0000	2,809.0000	(0.390)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.70	Call	Currency Future	1,822.0000	1,810.0000	(0.659)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	6.70	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,339.0000	2,349.0000	0.428	0	0	0
28/09/2009	\$ / R 2009/12/14	6.70	Call	Currency Future	845.0000	832.0000	(1.538)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,780.0000	3,792.0000	0.317	0	0	0
28/09/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,095.0000	2,104.0000	0.430	0	0	0
28/09/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	2,487.0000	2,497.0000	0.402	0	0	0
28/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	1,366.0000	1,374.0000	0.586	0	0	0
28/09/2009	\$ / R 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.60	Call	Currency Future	3,920.0000	3,909.0000	(0.281)	0	0	0
28/09/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	2,933.0000	2,944.0000	0.375	0	0	0
28/09/2009	\$ / R 2009/12/14	15.60	Put	Currency Future	8,080.0000	8,091.0000	0.136	0	0	0
28/09/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,030.0000	4,041.0000	0.273	0	0	0
28/09/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,431.0000	3,442.0000	0.321	0	0	0
28/09/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,630.0000	4,641.0000	0.238	0	0	0
28/09/2009	\$ / R 2009/12/14	4.55	Call	Currency Future	2,970.0000	2,959.0000	(0.370)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,730.0000	5,741.0000	0.192	0	0	0
28/09/2009	\$ / 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
28/09/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,970.0000	3,959.0000	(0.277)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	5.55	Call	Currency Future	1,971.0000	1,960.0000	(0.558)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	984.0000	971.0000	(1.321)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	3,730.0000	3,742.0000	0.322	0	0	0
28/09/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	4,330.0000	4,341.0000	0.254	0	0	0
28/09/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	6,230.0000	6,241.0000	0.177	0	0	0
28/09/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.65	Put	Currency Future	8,130.0000	8,141.0000	0.135	0	0	0
28/09/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,144.0000	2,153.0000	0.420	0	0	0
28/09/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	2,720.0000	2,709.0000	(0.404)	0	0	0
28/09/2009	\$ / R 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	5,030.0000	5,041.0000	0.219	0	0	0
28/09/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,722.0000	1,711.0000	(0.639)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	4,430.0000	4,441.0000	0.248	0	0	0
28/09/2009	\$ / R 2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.80	Call	Currency Future	3,720.0000	3,709.0000	(0.296)	0	0	0
28/09/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	4,380.0000	4,391.0000	0.251	0	0	0
28/09/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	756.0000	743.0000	(1.720)	0	0	0
28/09/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.80	Put	Currency Future	8,280.0000	8,291.0000	0.133	0	0	0
28/09/2009	\$ / R 2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,870.0000	3,859.0000	(0.284)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,830.0000	3,841.0000	0.287	0	0	0
28/09/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,704.0000	1,713.0000	0.528	0	0	0
28/09/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	2,586.0000	2,596.0000	0.387	0	0	0
28/09/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	3,631.0000	3,642.0000	0.303	0	0	0
28/09/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,780.0000	3,792.0000	0.317	0	0	0
28/09/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	3,581.0000	3,592.0000	0.307	0	0	0
28/09/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,032.0000	3,043.0000	0.363	0	0	0
28/09/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	9,530
28/09/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,182.0000	3,193.0000	0.346	0	0	0
28/09/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	3,680.0000	3,692.0000	0.326	0	0	0
28/09/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,780.0000	4,791.0000	0.230	0	0	0
28/09/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,607.0000	1,615.0000	0.498	0	0	0
28/09/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2009/12/14	15.45	Put	Currency Future	7,930.0000	7,941.0000	0.139	0	0	0
28/09/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,070.0000	3,059.0000	(0.358)	0	0	0
28/09/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	5,580.0000	5,591.0000	0.197	0	0	0
28/09/2009	\$ / R 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	5,180.0000	5,191.0000	0.212	0	0	0
28/09/2009	\$ / R 2009/12/14	3.45	Call	Currency Future	4,070.0000	4,059.0000	(0.270)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	2,192.0000	2,202.0000	0.456	0	0	0
28/09/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	4,580.0000	4,591.0000	0.240	0	0	0
28/09/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,071.0000	2,060.0000	(0.531)	0	0	0
28/09/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	2,095.0000	2,104.0000	0.430	0	0	0
28/09/2009	\$ / R 2009/12/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	15.0000	13.0000	(13.333)	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
28/09/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	1,080.0000	1,068.0000	(1.111)	0	0	0
28/09/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,780.0000	5,791.0000	0.190	0	0	0
28/09/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
28/09/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	3,980.0000	3,991.0000	0.276	0	0	0
28/09/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	15.50	Put	Currency Future	7,980.0000	7,991.0000	0.138	0	0	0
28/09/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,080.0000	4,091.0000	0.270	0	0	0
28/09/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,380.0000	4,391.0000	0.251	0	0	0
28/09/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	4,480.0000	4,491.0000	0.246	0	0	0
28/09/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,880.0000	4,891.0000	0.225	0	0	0
28/09/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,680.0000	5,691.0000	0.194	0	0	0
28/09/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	3.50	Call	Currency Future	4,020.0000	4,009.0000	(0.274)	0	0	0
28/09/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,280.0000	5,291.0000	0.208	0	0	0
28/09/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	\$ / R	2010/03/15			Currency Future	7.6492	7.6396	(0.126)	7.6900	7.6500	11,877
28/09/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,665.0000	4,672.0000	0.150	0	0	0
28/09/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,816.0000	3,824.0000	0.210	0	0	0
28/09/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,608.0000	5,616.0000	0.143	0	0	0
28/09/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,001.0000	8,011.0000	0.125	0	0	0
28/09/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,751.0000	7,761.0000	0.129	0	0	0
28/09/2009	\$ / R	2010/03/15	7.40	Call	Currency Future	518.0000	506.0000	(2.317)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	269.0000	267.0000	(0.743)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.20	Call	Currency Future	639.0000	626.0000	(2.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	241.0000	233.0000	(3.320)	0	0	279
28/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,747.0000	2,754.0000	0.255	0	0	0
28/09/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	127.0000	123.0000	(3.150)	115	115	4,000
28/09/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	3,432.0000	3,439.0000	0.204	0	0	0
28/09/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,678.0000	3,686.0000	0.218	0	0	0
28/09/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.50	Call	Currency Future	1,189.0000	1,177.0000	(1.009)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	5,310.0000	5,317.0000	0.132	0	0	0
28/09/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.50	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	776.0000	763.0000	(1.675)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	985.0000	987.0000	0.203	0	0	0
28/09/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	821.0000	822.0000	0.122	0	0	0
28/09/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	143.0000	137.0000	(4.196)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,076.0000	2,083.0000	0.337	0	0	0
28/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,481.0000	3,488.0000	0.201	0	0	0
28/09/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	4,171.0000	4,179.0000	0.192	0	0	0
28/09/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,199.0000	1,203.0000	0.334	0	0	0
28/09/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	220.0000	212.0000	(3.636)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	3,579.0000	3,587.0000	0.224	0	0	0
28/09/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,506.0000	2,512.0000	0.239	0	0	0
28/09/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	4,566.0000	4,574.0000	0.175	0	0	0
28/09/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	4,270.0000	4,278.0000	0.187	0	0	0
28/09/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	1,282.0000	1,270.0000	(0.936)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,154.0000	2,144.0000	(0.464)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	557.0000	557.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	781.0000	782.0000	0.128	0	0	0
28/09/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	1,243.0000	1,247.0000	0.322	0	0	0
28/09/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,602.0000	2,609.0000	0.269	0	0	0
28/09/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	392.0000	381.0000	(2.806)	0	0	279
28/09/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	306.0000	297.0000	(2.941)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,235.0000	3,243.0000	0.247	0	0	0
28/09/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	2,796.0000	2,803.0000	0.250	0	0	0
28/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	7.20	Put	Currency Future	189.0000	186.0000	(1.587)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,219.0000	2,225.0000	0.270	0	0	0
28/09/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.30	Call	Currency Future	576.0000	564.0000	(2.083)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.90	Call	Currency Future	851.0000	838.0000	(1.528)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	373.0000	363.0000	(2.681)	409	409	350
28/09/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,530.0000	3,538.0000	0.227	0	0	0
28/09/2009	\$ / R	2010/03/15	5.90	Call	Currency Future	1,760.0000	1,750.0000	(0.568)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.70	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
28/09/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,355.0000	6,363.0000	0.126	0	0	0
28/09/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	393.0000	392.0000	(0.254)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,200.0000	3,190.0000	(0.313)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	322.0000	312.0000	(3.106)	308	308	4,000
28/09/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,211.0000	5,218.0000	0.134	0	0	0
28/09/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,552.0000	2,542.0000	(0.392)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	522.0000	522.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	2,409.0000	2,416.0000	0.291	0	0	0
28/09/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,715.0000	4,722.0000	0.148	0	0	0
28/09/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,011.0000	998.0000	(1.286)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.45	Call	Currency Future	2,204.0000	2,194.0000	(0.454)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	355.0000	345.0000	(2.817)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,751.0000	2,741.0000	(0.364)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	1,098.0000	1,086.0000	(1.093)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,150.0000	3,140.0000	(0.317)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	456.0000	455.0000	(0.219)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,887.0000	1,892.0000	0.265	0	0	0
28/09/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	3,137.0000	3,145.0000	0.255	0	0	0
28/09/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,863.0000	4,871.0000	0.165	0	0	0
28/09/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,601.0000	2,592.0000	(0.346)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.45	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	424.0000	423.0000	(0.236)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	902.0000	904.0000	0.222	0	0	0
28/09/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	704.0000	705.0000	0.142	0	0	0
28/09/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	316.0000	314.0000	(0.633)	0	0	0
28/09/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,249.0000	4,240.0000	(0.212)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	292.0000	290.0000	(0.685)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.40	Call	Currency Future	192.0000	185.0000	(3.646)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,377.0000	1,382.0000	0.363	0	0	0
28/09/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,678.0000	3,686.0000	0.218	0	0	0
28/09/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,509.0000	5,516.0000	0.127	0	0	0
28/09/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	465.0000	453.0000	(2.581)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,560.0000	1,565.0000	0.321	0	0	0
28/09/2009	\$ / R	2010/03/15	5.60	Call	Currency Future	2,055.0000	2,045.0000	(0.487)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	491.0000	479.0000	(2.444)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	366.0000	365.0000	(0.273)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,076.0000	2,083.0000	0.337	0	0	0
28/09/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	278.0000	269.0000	(3.237)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	168.0000	162.0000	(3.571)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,457.0000	2,464.0000	0.285	0	0	0
28/09/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,260.0000	5,268.0000	0.152	0	0	0
28/09/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	3,050.0000	3,040.0000	(0.328)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	415.0000	404.0000	(2.651)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,255.0000	6,263.0000	0.128	0	0	0
28/09/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,699.0000	2,706.0000	0.259	0	0	0
28/09/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	253.0000	244.0000	(3.557)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,069.0000	1,072.0000	0.281	0	0	0
28/09/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,062.0000	5,069.0000	0.138	0	0	0
28/09/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,950.0000	2,941.0000	(0.305)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.40	Call	Currency Future	3,250.0000	3,240.0000	(0.308)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	629.0000	629.0000	-	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
28/09/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,875.0000	3,883.0000	0.206	0	0	0
28/09/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,628.0000	3,636.0000	0.221	0	0	0
28/09/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,221.0000	4,228.0000	0.166	0	0	0
28/09/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	2,602.0000	2,609.0000	0.269	0	0	0
28/09/2009	\$ / R 2010/03/15	6.85	Call	Currency Future	889.0000	876.0000	(1.462)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,236.0000	1,224.0000	(0.971)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	4,319.0000	4,327.0000	0.185	0	0	0
28/09/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,809.0000	1,799.0000	(0.553)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	1,956.0000	1,946.0000	(0.511)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,253.0000	2,243.0000	(0.444)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	6,504.0000	6,513.0000	0.138	0	0	0
28/09/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.85	Put	Currency Future	90.0000	87.0000	(3.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	943.0000	945.0000	0.212	0	0	0
28/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,029.0000	2,035.0000	0.296	0	0	0
28/09/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,382.0000	3,390.0000	0.237	0	0	0
28/09/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,266.0000	2,273.0000	0.309	0	0	0
28/09/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	424.0000	423.0000	(0.236)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,360.0000	5,367.0000	0.131	0	0	0
28/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,652.0000	1,658.0000	0.363	0	0	0
28/09/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	1,329.0000	1,317.0000	(0.903)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	18,339

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	4,369.0000	4,376.0000	0.160	0	0	0
28/09/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	1,615.0000	1,604.0000	(0.681)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	373.0000	363.0000	(2.681)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	6,554.0000	6,563.0000	0.137	0	0	0
28/09/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,514.0000	1,519.0000	0.330	0	0	0
28/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	4,418.0000	4,425.0000	0.158	0	0	0
28/09/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,814.0000	4,821.0000	0.145	0	0	0
28/09/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	2,029.0000	2,035.0000	0.296	0	0	0
28/09/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	2,303.0000	2,293.0000	(0.434)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	8,551.0000	8,561.0000	0.117	0	0	0
28/09/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	740.0000	727.0000	(1.757)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	861.0000	863.0000	0.232	0	0	0
28/09/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	2,314.0000	2,320.0000	0.259	0	0	0
28/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,124.0000	2,130.0000	0.282	0	0	0
28/09/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	705.0000	692.0000	(1.844)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	141.0000	138.0000	(2.128)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	3,450.0000	3,440.0000	(0.290)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	210.0000	202.0000	(3.810)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	3,088.0000	3,096.0000	0.259	0	0	0
28/09/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,567.0000	1,556.0000	(0.702)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	248.0000	245.0000	(1.210)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	6,007.0000	6,014.0000	0.117	0	0	0
28/09/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	2,502.0000	2,492.0000	(0.400)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	547.0000	535.0000	(2.194)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	8,451.0000	8,461.0000	0.118	0	0	0
28/09/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	2,171.0000	2,177.0000	0.276	0	0	0
28/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,284.0000	3,292.0000	0.244	0	0	0
28/09/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	2,801.0000	2,791.0000	(0.357)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	3,350.0000	3,340.0000	(0.299)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,990.0000	2,998.0000	0.268	0	0	0
28/09/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	5,708.0000	5,715.0000	0.123	0	0	0
28/09/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,053.0000	1,041.0000	(1.140)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,471.0000	1,460.0000	(0.748)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	3,530.0000	3,538.0000	0.227	0	0	0
28/09/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	1,468.0000	1,473.0000	0.341	0	0	0
28/09/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	2,452.0000	2,442.0000	(0.408)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	1,423.0000	1,427.0000	0.281	0	0	0
28/09/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.10	Put	Currency Future	156.0000	153.0000	(1.923)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	3,186.0000	3,194.0000	0.251	0	0	0
28/09/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	2.0000	1.0000	(50.000)	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
28/09/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	227.0000	224.0000	(1.322)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	3,300.0000	3,290.0000	(0.303)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	970.0000	957.0000	(1.340)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	5,012.0000	5,019.0000	0.140	0	0	0
28/09/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,459.0000	5,466.0000	0.128	0	0	0
28/09/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,005.0000	1,995.0000	(0.499)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.10	Put	Currency Future	4,467.0000	4,475.0000	0.179	0	0	0
28/09/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	3,284.0000	3,292.0000	0.244	0	0	0
28/09/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.10	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	813.0000	800.0000	(1.599)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	742.0000	743.0000	0.135	0	0	0
28/09/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	666.0000	667.0000	0.150	0	0	0
28/09/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,457.0000	2,464.0000	0.285	0	0	0
28/09/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,777.0000	3,784.0000	0.185	0	0	0
28/09/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,801.0000	8,811.0000	0.114	0	0	0
28/09/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	2,701.0000	2,691.0000	(0.370)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	7,003.0000	7,012.0000	0.129	0	0	0
28/09/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	3,550.0000	3,540.0000	(0.282)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	2,353.0000	2,343.0000	(0.425)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	265.0000	256.0000	(3.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,432.0000	3,439.0000	0.204	0	0	0
28/09/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,747.0000	2,754.0000	0.255	0	0	0
28/09/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,942.0000	2,949.0000	0.238	0	0	0
28/09/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	8,901.0000	8,911.0000	0.112	0	0	0
28/09/2009	\$ / R	2010/03/15	14.45	Put	Currency Future	6,803.0000	6,812.0000	0.132	0	0	0
28/09/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	4,962.0000	4,970.0000	0.161	0	0	0
28/09/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,454.0000	6,463.0000	0.139	0	0	0
28/09/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	1,981.0000	1,987.0000	0.303	0	0	0
28/09/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,650.0000	2,657.0000	0.264	0	0	0
28/09/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	5,957.0000	5,964.0000	0.118	0	0	0
28/09/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,900.0000	2,891.0000	(0.310)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,409.0000	5,417.0000	0.148	0	0	0
28/09/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,186.0000	3,194.0000	0.251	0	0	0
28/09/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
28/09/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,999.0000	3,990.0000	(0.225)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,600.0000	3,590.0000	(0.278)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	114.0000	110.0000	(3.509)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,663.0000	1,653.0000	(0.601)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.65	Call	Currency Future	3,000.0000	2,991.0000	(0.300)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	1,112.0000	1,115.0000	0.270	0	0	0
28/09/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,171.0000	4,179.0000	0.192	0	0	0
28/09/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	8,951.0000	8,961.0000	0.112	0	0	0
28/09/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	172.0000	169.0000	(1.744)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,907.0000	1,897.0000	(0.524)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,039.0000	3,047.0000	0.263	0	0	0
28/09/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.05	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
28/09/2009	\$ / R	2010/03/15	14.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,156.0000	1,159.0000	0.260	0	0	0
28/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
28/09/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,423.0000	1,427.0000	0.281	0	0	0
28/09/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,712.0000	1,701.0000	(0.643)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
28/09/2009	\$ / R	2010/03/15	16.40	Put	Currency Future	8,751.0000	8,761.0000	0.114	0	0	0
28/09/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,519.0000	1,508.0000	(0.724)	0	0	0
28/09/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,144.0000	1,131.0000	(1.136)	0	0	0
28/09/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,651.0000	8,661.0000	0.116	0	0	0
28/09/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,606.0000	1,611.0000	0.311	0	0	0
28/09/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,745.0000	1,751.0000	0.344	0	0	0
28/09/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,001.0000	9,011.0000	0.111	0	0	0
28/09/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,753.0000	6,762.0000	0.133	0	0	0
28/09/2009	\$ / R	2010/03/15	8.65	Call	Currency Future	155.0000	149.0000	(3.871)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	68.0000	65.0000	(4.412)	0	0	0
28/09/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,616.0000	4,623.0000	0.152	0	0	0
28/09/2009	\$ / R	2010/03/15	12.15	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,604.0000	6,612.0000	0.121	0	0	0
28/09/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,376.0000	1,365.0000	(0.799)	0	0	0
28/09/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	161.0000	155.0000	(3.727)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,506.0000	2,512.0000	0.239	0	0	0
28/09/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,156.0000	6,164.0000	0.130	0	0	0
28/09/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,219.0000	2,225.0000	0.270	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	3,500.0000	3,490.0000	(0.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	8,601.0000	8,611.0000	0.116	0	0	0
28/09/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	3,333.0000	3,341.0000	0.240	0	0	0
28/09/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,953.0000	6,962.0000	0.129	0	0	0
28/09/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,792.0000	1,798.0000	0.335	0	0	0
28/09/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	4,517.0000	4,524.0000	0.155	0	0	0
28/09/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,100.0000	3,090.0000	(0.323)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	28,586
28/09/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	1,332.0000	1,337.0000	0.375	0	0	0
28/09/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	8,501.0000	8,511.0000	0.118	0	0	0
28/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	6,654.0000	6,662.0000	0.120	0	0	0
28/09/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	15,890
28/09/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	55.0000	52.0000	(5.455)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,903.0000	6,912.0000	0.130	0	0	0
28/09/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	18,339
28/09/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	6,405.0000	6,413.0000	0.125	0	0	0
28/09/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,351.0000	8,361.0000	0.120	0	0	0
28/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,745.0000	1,751.0000	0.344	0	0	0
28/09/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	122.0000	117.0000	(4.098)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,105.0000	2,094.0000	(0.523)	0	0	0
28/09/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	1,027.0000	1,029.0000	0.195	0	0	0
28/09/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	5,857.0000	5,865.0000	0.137	0	0	0
28/09/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,401.0000	8,411.0000	0.119	0	0	0
28/09/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,851.0000	8,861.0000	0.113	0	0	0
28/09/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	208.0000	205.0000	(1.442)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	5.70	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,893.0000	2,900.0000	0.242	0	0	0
28/09/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	5,559.0000	5,566.0000	0.126	0	0	0
28/09/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,853.0000	6,862.0000	0.131	0	0	0
28/09/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	1,839.0000	1,845.0000	0.326	0	0	0
28/09/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	1,288.0000	1,292.0000	0.311	0	0	0
28/09/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,650.0000	3,640.0000	(0.274)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	28,586
28/09/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	3,400.0000	3,390.0000	(0.294)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,651.0000	2,641.0000	(0.377)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	671.0000	659.0000	(1.788)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	4,073.0000	4,081.0000	0.196	0	0	0
28/09/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	607.0000	594.0000	(2.142)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	593.0000	593.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,423.0000	1,412.0000	(0.773)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	292.0000	282.0000	(3.425)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	2,402.0000	2,392.0000	(0.416)	0	0	0
28/09/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,799.0000	3,790.0000	(0.237)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,715.0000	4,722.0000	0.148	0	0	0
28/09/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,703.0000	6,712.0000	0.134	0	0	0
28/09/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,701.0000	8,711.0000	0.115	0	0	0
28/09/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,764.0000	4,771.0000	0.147	0	0	0
28/09/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,699.0000	2,706.0000	0.259	0	0	0
28/09/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,266.0000	2,273.0000	0.309	0	0	0
28/09/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,942.0000	2,949.0000	0.238	0	0	0
28/09/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,887.0000	1,892.0000	0.265	0	0	0
28/09/2009	\$ / R 2010/03/15	7.80	Put	Currency Future	489.0000	488.0000	(0.204)	0	0	0
28/09/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,554.0000	2,561.0000	0.274	0	0	0
28/09/2009	\$ / R 2010/03/15	7.80	Call	Currency Future	338.0000	328.0000	(2.959)	0	0	0
28/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,974.0000	3,982.0000	0.201	0	0	0
28/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	15,890
28/09/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,554.0000	2,561.0000	0.274	0	0	0
28/09/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	340.0000	339.0000	(0.294)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	2,362.0000	2,368.0000	0.254	0	0	0
28/09/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,205.0000	6,213.0000	0.129	0	0	0
28/09/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	3,925.0000	3,933.0000	0.204	0	0	0
28/09/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	3,235.0000	3,243.0000	0.247	0	0	0
28/09/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,792.0000	1,798.0000	0.335	0	0	0
28/09/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,362.0000	2,368.0000	0.254	0	0	0
28/09/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	5,907.0000	5,915.0000	0.135	0	0	0
28/09/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,699.0000	1,704.0000	0.294	0	0	0
28/09/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	2,844.0000	2,852.0000	0.281	0	0	0
28/09/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,949.0000	3,940.0000	(0.228)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,807.0000	5,815.0000	0.138	0	0	0
28/09/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	2,990.0000	2,998.0000	0.268	0	0	0
28/09/2009	\$ / R	2010/03/15	15.85	Put	Currency Future	8,201.0000	8,211.0000	0.122	0	0	0
28/09/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,950.0000	2,941.0000	(0.305)	0	0	0
28/09/2009	\$ / R	2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	6,056.0000	6,064.0000	0.132	0	0	0
28/09/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	3,974.0000	3,982.0000	0.201	0	0	0
28/09/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
28/09/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	1,934.0000	1,940.0000	0.310	0	0	0
28/09/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,956.0000	1,946.0000	(0.511)	0	0	0
28/09/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,039.0000	3,047.0000	0.263	0	0	0
28/09/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,849.0000	3,840.0000	(0.234)	0	0	0
28/09/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,851.0000	2,841.0000	(0.351)	0	0	0
28/09/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,858.0000	1,848.0000	(0.538)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,221.0000	4,228.0000	0.166	0	0	0
28/09/2009	\$ / R	2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	6,305.0000	6,313.0000	0.127	0	0	0
28/09/2009	\$ / R	2010/03/15	4.80	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
28/09/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	2,124.0000	2,130.0000	0.282	0	0	0
28/09/2009	\$ / R 2010/03/15	6.80	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.80	Call	Currency Future	929.0000	916.0000	(1.399)	0	0	0
28/09/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,151.0000	8,161.0000	0.123	0	0	0
28/09/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,251.0000	8,261.0000	0.121	0	0	0
28/09/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.70	Call	Currency Future	1,011.0000	998.0000	(1.286)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	3,481.0000	3,488.0000	0.201	0	0	0
28/09/2009	\$ / R 2010/03/15	6.70	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,750.0000	3,740.0000	(0.267)	0	0	0
28/09/2009	\$ / R 2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	101.0000	97.0000	(3.960)	0	0	0
28/09/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,652.0000	1,658.0000	0.363	0	0	0
28/09/2009	\$ / R 2010/03/15	15.70	Put	Currency Future	8,051.0000	8,061.0000	0.124	0	0	0
28/09/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,758.0000	5,765.0000	0.122	0	0	0
28/09/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,560.0000	1,565.0000	0.321	0	0	0
28/09/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	109.0000	104.0000	(4.587)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	5,658.0000	5,666.0000	0.141	0	0	0
28/09/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	4,122.0000	4,130.0000	0.194	0	0	0
28/09/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
28/09/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,105.0000	2,094.0000	(0.523)	0	0	0
28/09/2009	\$ / R 2010/03/15	15.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,144.0000	1,131.0000	(1.136)	0	0	0
28/09/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	0
28/09/2009	\$ / R 2010/03/15	15.60	Put	Currency Future	7,951.0000	7,961.0000	0.126	0	0	0
28/09/2009	\$ / R 2010/03/15	3.60	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
28/09/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	4,049.0000	4,040.0000	(0.222)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,727.0000	3,735.0000	0.215	0	0	0
28/09/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,826.0000	3,834.0000	0.209	0	0	0
28/09/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,727.0000	3,735.0000	0.215	0	0	0
28/09/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	4,024.0000	4,032.0000	0.199	0	0	0
28/09/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,777.0000	3,784.0000	0.185	0	0	0
28/09/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	7,901.0000	7,911.0000	0.127	0	0	0
28/09/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	4,913.0000	4,920.0000	0.142	0	0	0
28/09/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	340.0000	339.0000	(0.294)	0	0	0
28/09/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	3,100.0000	3,090.0000	(0.323)	0	0	0
28/09/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	4,099.0000	4,090.0000	(0.220)	0	0	0
28/09/2009	\$ / R	2010/06/14			Currency Future	7.7760	7.7689	(0.091)	7.8000	7.7900	16,447
28/09/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	516.0000	503.0000	(2.519)	0	0	433
28/09/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	490.0000	484.0000	(1.224)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	290.0000	280.0000	(3.448)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,064.0000	1,061.0000	(0.282)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	2,256.0000	2,259.0000	0.133	0	0	0
28/09/2009	\$ / R	2010/06/14	7.20	Call	Currency Future	808.0000	794.0000	(1.733)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.20	Put	Currency Future	232.0000	225.0000	(3.017)	0	0	0
28/09/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	150.0000	144.0000	(4.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	428.0000	416.0000	(2.804)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	193.0000	186.0000	(3.627)	0	0	21,795
28/09/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,521.0000	4,526.0000	0.111	0	0	0
28/09/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,276.0000	4,269.0000	(0.164)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,852.0000	5,858.0000	0.103	0	0	0
28/09/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	5.85	Call	Currency Future	1,942.0000	1,934.0000	(0.412)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.50	Call	Currency Future	3,279.0000	3,271.0000	(0.244)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	321.0000	311.0000	(3.115)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	1,186.0000	1,184.0000	(0.169)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.60	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.50	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	8.40	Put	Currency Future	945.0000	942.0000	(0.317)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.20	Put	Currency Future	1,617.0000	1,617.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	1,312.0000	1,311.0000	(0.076)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	4,130.0000	4,134.0000	0.097	0	0	0
28/09/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,753.0000	5,759.0000	0.104	0	0	0
28/09/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	2,930.0000	2,923.0000	(0.239)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,933.0000	1,935.0000	0.103	0	0	0
28/09/2009	\$ / R 2010/06/14	13.50	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,179.0000	3,172.0000	(0.220)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
28/09/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	2,781.0000	2,774.0000	(0.252)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,641.0000	3,645.0000	0.110	0	0	0
28/09/2009	\$ / R 2010/06/14	11.70	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	7.15	Call	Currency Future	840.0000	826.0000	(1.667)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	409.0000	403.0000	(1.467)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,118.0000	2,120.0000	0.094	0	0	0
28/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	168.0000	162.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.60	Put	Currency Future	3,885.0000	3,890.0000	0.129	0	0	0
28/09/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	3,012.0000	3,016.0000	0.133	0	0	0
28/09/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	1,050.0000	1,037.0000	(1.238)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.50	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	214.0000	207.0000	(3.271)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	2,490.0000	2,493.0000	0.120	0	0	0
28/09/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,751.0000	1,752.0000	0.057	0	0	0
28/09/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
28/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,187.0000	2,179.0000	(0.366)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,528.0000	1,528.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	332.0000	322.0000	(3.012)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	116.0000	111.0000	(4.310)	0	0	0
28/09/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,496.0000	6,501.0000	0.077	0	0	0
28/09/2009	\$ / R	2010/06/14	12.35	Put	Currency Future	4,619.0000	4,624.0000	0.108	0	0	0
28/09/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,917.0000	2,920.0000	0.103	0	0	0
28/09/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	5,951.0000	5,957.0000	0.101	0	0	0
28/09/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,690.0000	3,694.0000	0.108	0	0	0
28/09/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	585.0000	572.0000	(2.222)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	299.0000	290.0000	(3.010)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	238.0000	230.0000	(3.361)	0	0	0
28/09/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	872.0000	859.0000	(1.491)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,983.0000	3,988.0000	0.126	0	0	0
28/09/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,286.0000	2,278.0000	(0.350)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	204.0000	197.0000	(3.431)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,349.0000	2,352.0000	0.128	0	0	0
28/09/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,023.0000	1,021.0000	(0.196)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	561.0000	548.0000	(2.317)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	196.0000	190.0000	(3.061)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,788.0000	3,792.0000	0.106	0	0	0
28/09/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,980.0000	2,973.0000	(0.235)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	497.0000	484.0000	(2.616)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	868.0000	865.0000	(0.346)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	177.0000	171.0000	(3.390)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	3,544.0000	3,548.0000	0.113	0	0	0
28/09/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	941.0000	927.0000	(1.488)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.10	Call	Currency Future	397.0000	386.0000	(2.771)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,963.0000	4,968.0000	0.101	0	0	0
28/09/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	124.0000	118.0000	(4.839)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	635.0000	622.0000	(2.047)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	521.0000	515.0000	(1.152)	497	497	100
28/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,631.0000	2,634.0000	0.114	0	0	0
28/09/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	435.0000	429.0000	(1.379)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	165.0000	159.0000	(3.636)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	721.0000	717.0000	(0.555)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	906.0000	903.0000	(0.331)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,933.0000	1,935.0000	0.103	0	0	0
28/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	93.0000	89.0000	(4.301)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	280.0000	271.0000	(3.214)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	412.0000	400.0000	(2.913)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	1,104.0000	1,102.0000	(0.181)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,662.0000	1,662.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	97.0000	93.0000	(4.124)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	182.0000	176.0000	(3.297)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	292.0000	285.0000	(2.397)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.00	Put	Currency Future	5,259.0000	5,264.0000	0.095	0	0	0
28/09/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	4,276.0000	4,281.0000	0.117	0	0	0
28/09/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,080.0000	3,072.0000	(0.260)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,253.0000	1,242.0000	(0.878)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	2,025.0000	2,027.0000	0.099	0	0	0
28/09/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,821.0000	2,824.0000	0.106	0	0	0
28/09/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,934.0000	3,939.0000	0.127	0	0	0
28/09/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.30	Call	Currency Future	344.0000	334.0000	(2.907)	0	0	140
28/09/2009	\$ / R 2010/06/14	9.00	Call	Currency Future	217.0000	210.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	1,706.0000	1,707.0000	0.059	0	0	0
28/09/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	359.0000	353.0000	(1.671)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.45	Call	Currency Future	310.0000	300.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.70	Call	Currency Future	262.0000	253.0000	(3.435)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	1,441.0000	1,441.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	2,537.0000	2,540.0000	0.118	0	0	0
28/09/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,864.0000	4,870.0000	0.123	0	0	0
28/09/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,914.0000	4,919.0000	0.102	0	0	0
28/09/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,520.0000	1,510.0000	(0.658)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	686.0000	682.0000	(0.583)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,744.0000	6,749.0000	0.074	0	0	0
28/09/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,484.0000	2,476.0000	(0.322)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	199.0000	192.0000	(3.518)	0	0	21,978
28/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.25	Call	Currency Future	188.0000	181.0000	(3.723)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,902.0000	5,907.0000	0.085	0	0	0
28/09/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	148.0000	142.0000	(4.054)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,396.0000	2,399.0000	0.125	0	0	0
28/09/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	271.0000	264.0000	(2.583)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	497.0000	484.0000	(2.616)	0	0	21,795
28/09/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	369.0000	358.0000	(2.981)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	984.0000	981.0000	(0.305)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,573.0000	1,573.0000	-	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
28/09/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	21,978
28/09/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	3,350.0000	3,354.0000	0.119	0	0	0
28/09/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.80	Put	Currency Future	521.0000	515.0000	(1.152)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,986.0000	7,992.0000	0.075	0	0	0
28/09/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	718.0000	704.0000	(1.950)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	6.15	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	610.0000	597.0000	(2.131)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	747.0000	733.0000	(1.874)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,126.0000	1,114.0000	(1.066)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,847.0000	1,838.0000	(0.487)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,726.0000	2,729.0000	0.110	0	0	0
28/09/2009	\$ / R 2010/06/14	12.05	Put	Currency Future	4,325.0000	4,330.0000	0.116	0	0	0
28/09/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	5,061.0000	5,067.0000	0.119	0	0	0
28/09/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	251.0000	244.0000	(2.789)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	4,178.0000	4,183.0000	0.120	0	0	0
28/09/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	3,301.0000	3,305.0000	0.121	0	0	0
28/09/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,831.0000	2,823.0000	(0.283)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	793.0000	790.0000	(0.378)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	5,605.0000	5,610.0000	0.089	0	0	0
28/09/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	136.0000	131.0000	(3.676)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	5,308.0000	5,313.0000	0.094	0	0	0
28/09/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	2,072.0000	2,074.0000	0.097	0	0	0
28/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,766.0000	4,771.0000	0.105	0	0	0
28/09/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,088.0000	2,080.0000	(0.383)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	3,398.0000	3,402.0000	0.118	0	0	0
28/09/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	384.0000	378.0000	(1.563)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,485.0000	1,484.0000	(0.067)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	4,570.0000	4,575.0000	0.109	0	0	0
28/09/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	1,297.0000	1,285.0000	(0.925)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	6,248.0000	6,254.0000	0.096	0	0	0
28/09/2009	\$ / R 2010/06/14	5.15	Call	Currency Future	2,632.0000	2,625.0000	(0.266)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	5,555.0000	5,561.0000	0.108	0	0	0
28/09/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,229.0000	3,221.0000	(0.248)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.30	Call	Currency Future	3,478.0000	3,471.0000	(0.201)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	2,210.0000	2,212.0000	0.090	0	0	0
28/09/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	1,658.0000	1,649.0000	(0.543)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.10	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.55	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	7,738.0000	7,743.0000	0.065	0	0	0
28/09/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	2,583.0000	2,575.0000	(0.310)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	1,705.0000	1,696.0000	(0.528)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,168.0000	1,156.0000	(1.027)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,358.0000	5,363.0000	0.093	0	0	0
28/09/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.65	Call	Currency Future	271.0000	262.0000	(3.321)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	1,355.0000	1,354.0000	(0.074)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	155.0000	150.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	92.0000	87.0000	(5.435)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	112.0000	106.0000	(5.357)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.10	Put	Currency Future	4,374.0000	4,379.0000	0.114	0	0	0
28/09/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	2,236.0000	2,228.0000	(0.358)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	8,483.0000	8,489.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/06/14	8.65	Put	Currency Future	1,145.0000	1,143.0000	(0.175)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	100.0000	95.0000	(5.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	1,612.0000	1,602.0000	(0.620)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	2,682.0000	2,674.0000	(0.298)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.30	Put	Currency Future	3,593.0000	3,597.0000	0.111	0	0	0
28/09/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	444.0000	432.0000	(2.703)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	100.0000	96.0000	(4.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,303.0000	2,305.0000	0.087	0	0	0
28/09/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,739.0000	3,743.0000	0.107	0	0	0
28/09/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,843.0000	6,849.0000	0.088	0	0	0
28/09/2009	\$ / R 2010/06/14	5.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.45	Put	Currency Future	336.0000	330.0000	(1.786)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	211.0000	203.0000	(3.791)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,979.0000	1,981.0000	0.101	0	0	0
28/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,679.0000	2,682.0000	0.112	0	0	0
28/09/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	4,027.0000	4,020.0000	(0.174)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	1,340.0000	1,329.0000	(0.821)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.00	Call	Currency Future	1,799.0000	1,790.0000	(0.500)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,129.0000	3,122.0000	(0.224)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	618.0000	613.0000	(0.809)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,931.0000	8,937.0000	0.067	0	0	0
28/09/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	5,012.0000	5,017.0000	0.100	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
28/09/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	976.0000	963.0000	(1.332)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.95	Call	Currency Future	444.0000	432.0000	(2.703)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.60	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	830.0000	827.0000	(0.361)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	2,774.0000	2,777.0000	0.108	0	0	0
28/09/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	618.0000	613.0000	(0.809)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,137.0000	2,129.0000	(0.374)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,270.0000	1,269.0000	(0.079)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,942.0000	6,948.0000	0.086	0	0	0
28/09/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	2,869.0000	2,872.0000	0.105	0	0	0
28/09/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,842.0000	1,843.0000	0.054	0	0	0
28/09/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,836.0000	3,841.0000	0.130	0	0	0
28/09/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	462.0000	456.0000	(1.299)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	168.0000	162.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,210.0000	1,199.0000	(0.909)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	757.0000	753.0000	(0.528)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	1,228.0000	1,226.0000	(0.163)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,942.0000	6,948.0000	0.086	0	0	0
28/09/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,964.0000	2,968.0000	0.135	0	0	0
28/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	538.0000	525.0000	(2.416)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	2,533.0000	2,525.0000	(0.316)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.55	Put	Currency Future	6,793.0000	6,799.0000	0.088	0	0	0
28/09/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,335.0000	2,327.0000	(0.343)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	383.0000	372.0000	(2.872)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,704.0000	5,709.0000	0.088	0	0	0
28/09/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,088.0000	1,075.0000	(1.195)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.15	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
28/09/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,565.0000	1,556.0000	(0.575)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,815.0000	4,820.0000	0.104	0	0	0
28/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.60	Put	Currency Future	8,832.0000	8,838.0000	0.068	0	0	0
28/09/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	84.0000	80.0000	(4.762)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,528.0000	3,520.0000	(0.227)	0	0	0
28/09/2009	\$ / R	2010/06/14	6.45	Call	Currency Future	1,385.0000	1,374.0000	(0.794)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	652.0000	647.0000	(0.767)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	462.0000	456.0000	(1.299)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,456.0000	5,462.0000	0.110	0	0	0
28/09/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.15	Put	Currency Future	3,447.0000	3,451.0000	0.116	0	0	0
28/09/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,545.0000	6,551.0000	0.092	0	0	0
28/09/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	356.0000	346.0000	(2.809)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,012.0000	3,016.0000	0.133	0	0	0
28/09/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,628.0000	3,620.0000	(0.221)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.45	Call	Currency Future	3,328.0000	3,321.0000	(0.210)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	478.0000	466.0000	(2.510)	0	0	0
28/09/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	29,759
28/09/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	246.0000	237.0000	(3.659)	0	0	0
28/09/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,398.0000	1,397.0000	(0.072)	0	0	0
28/09/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	15.0000	13.0000	(13.333)	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
28/09/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	552.0000	547.0000	(0.906)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,717.0000	4,722.0000	0.106	0	0	0
28/09/2009	\$ / R 2010/06/14	11.20	Put	Currency Future	3,495.0000	3,499.0000	0.114	0	0	0
28/09/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,991.0000	1,982.0000	(0.452)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	3,163
28/09/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	2,881.0000	2,873.0000	(0.278)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	585.0000	580.0000	(0.855)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,963.0000	4,968.0000	0.101	0	0	0
28/09/2009	\$ / R 2010/06/14	13.20	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	1,894.0000	1,886.0000	(0.422)	0	0	0
28/09/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	461.0000	448.0000	(2.820)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,164.0000	2,166.0000	0.092	0	0	0
28/09/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,031.0000	9,037.0000	0.066	0	0	0
28/09/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,423.0000	4,428.0000	0.113	0	0	0
28/09/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,256.0000	2,259.0000	0.133	0	0	0
28/09/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,012.0000	999.0000	(1.285)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	132.0000	128.0000	(3.030)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,164.0000	2,166.0000	0.092	0	0	0
28/09/2009	\$ / R 2010/06/14	5.90	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2010/06/14	8.95	Call	Currency Future	224.0000	216.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,443.0000	2,446.0000	0.123	0	0	0
28/09/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,797.0000	1,798.0000	0.056	0	0	0
28/09/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,397.0000	6,402.0000	0.078	0	0	0
28/09/2009	\$ / R 2010/06/14	10.75	Put	Currency Future	3,060.0000	3,064.0000	0.131	0	0	0
28/09/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	538.0000	525.0000	(2.416)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,732.0000	8,738.0000	0.069	0	0	0
28/09/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	107.0000	103.0000	(3.738)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	662.0000	649.0000	(1.964)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,729.0000	9,735.0000	0.062	0	0	0
28/09/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	4,472.0000	4,477.0000	0.112	0	0	0
28/09/2009	\$ / R	2010/06/14	16.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,981.0000	8,987.0000	0.067	0	0	0
28/09/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,831.0000	2,823.0000	(0.283)	0	0	0
28/09/2009	\$ / R	2010/06/14	17.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	6,992.0000	6,998.0000	0.086	0	0	0
28/09/2009	\$ / R	2010/06/14	14.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	\$ / R	2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,694.0000	6,700.0000	0.090	0	0	0
28/09/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	173.0000	166.0000	(4.046)	0	0	26,596
28/09/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	2,039.0000	2,031.0000	(0.392)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R	2010/06/14	3.95	Call	Currency Future	3,827.0000	3,820.0000	(0.183)	0	0	0
28/09/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,726.0000	2,729.0000	0.110	0	0	0
28/09/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,474.0000	1,464.0000	(0.678)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.95	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	8,682.0000	8,688.0000	0.069	0	0	0
28/09/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	164.0000	158.0000	(3.659)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.75	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,533.0000	8,539.0000	0.070	0	0	0
28/09/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,384.0000	8,390.0000	0.072	0	0	0
28/09/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	3,030.0000	3,022.0000	(0.264)	0	0	0
28/09/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	\$ / R	2010/06/14	7.25	Call	Currency Future	777.0000	763.0000	(1.802)	0	0	0
28/09/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	6,446.0000	6,452.0000	0.093	0	0	0
28/09/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,407.0000	5,412.0000	0.092	0	0	0
28/09/2009	\$ / R	2010/06/14	10.80	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	6,595.0000	6,601.0000	0.091	0	0	0
28/09/2009	\$ / R 2010/06/14	14.20	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,109.0000	3,112.0000	0.096	0	0	0
28/09/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,434.0000	2,426.0000	(0.329)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,578.0000	3,570.0000	(0.224)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,847.0000	1,838.0000	(0.487)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,042.0000	7,047.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,631.0000	2,634.0000	0.114	0	0	0
28/09/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	3,428.0000	3,421.0000	(0.204)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.20	Put	Currency Future	8,434.0000	8,440.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	976.0000	963.0000	(1.332)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,227.0000	4,232.0000	0.118	0	0	0
28/09/2009	\$ / R 2010/06/14	10.75	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	4,668.0000	4,673.0000	0.107	0	0	0
28/09/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,583.0000	8,589.0000	0.070	0	0	0
28/09/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,782.0000	8,788.0000	0.068	0	0	0
28/09/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	150.0000	144.0000	(4.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,888.0000	1,889.0000	0.053	0	0	0
28/09/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	5,654.0000	5,660.0000	0.106	0	0	0
28/09/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
28/09/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,797.0000	1,798.0000	0.056	0	0	0
28/09/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,135.0000	8,141.0000	0.074	0	0	0
28/09/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,679.0000	2,682.0000	0.112	0	0	0
28/09/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	136.0000	131.0000	(3.676)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,199.0000	6,204.0000	0.081	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,185.0000	8,191.0000	0.073	0	0	0
28/09/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	2,396.0000	2,399.0000	0.125	0	0	0
28/09/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,081.0000	4,085.0000	0.098	0	0	0
28/09/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	112.0000	106.0000	(5.357)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.00	Call	Currency Future	3,777.0000	3,770.0000	(0.185)	0	0	0
28/09/2009	\$ / R 2010/06/14	6.80	Call	Currency Future	1,088.0000	1,075.0000	(1.195)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,050.0000	6,056.0000	0.099	0	0	0
28/09/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	122.0000	118.0000	(3.279)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.80	Put	Currency Future	8,036.0000	8,042.0000	0.075	0	0	0
28/09/2009	\$ / R 2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/06/14	15.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.80	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.80	Call	Currency Future	1,991.0000	1,982.0000	(0.452)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	16.00	Put	Currency Future	8,235.0000	8,241.0000	0.073	0	0	0
28/09/2009	\$ / R 2010/06/14	6.05	Call	Currency Future	1,752.0000	1,743.0000	(0.514)	0	0	0
28/09/2009	\$ / R 2010/06/14	5.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,149.0000	6,155.0000	0.098	0	0	0
28/09/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,284.0000	8,290.0000	0.072	0	0	0
28/09/2009	\$ / R 2010/06/14	6.05	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	2,980.0000	2,973.0000	(0.235)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	7.05	Call	Currency Future	906.0000	893.0000	(1.435)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R 2010/06/14	14.05	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	3.80	Call	Currency Future	3,977.0000	3,970.0000	(0.176)	0	0	0
28/09/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2010/06/14	14.05	Put	Currency Future	6,298.0000	6,303.0000	0.079	0	0	0
28/09/2009	\$ / R 2010/06/14	7.05	Put	Currency Future	180.0000	174.0000	(3.333)	0	0	0
28/09/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,727.0000	3,720.0000	(0.188)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,732.0000	2,724.0000	(0.293)	0	0	0
28/09/2009	\$ / R	2010/06/14	15.85	Put	Currency Future	8,086.0000	8,092.0000	0.074	0	0	0
28/09/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,100.0000	6,105.0000	0.082	0	0	0
28/09/2009	\$ / R	2010/06/14	3.90	Call	Currency Future	3,877.0000	3,870.0000	(0.181)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,210.0000	2,212.0000	0.090	0	0	0
28/09/2009	\$ / R	2010/06/14	3.85	Call	Currency Future	3,927.0000	3,920.0000	(0.178)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,303.0000	2,305.0000	0.087	0	0	0
28/09/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,584.0000	2,587.0000	0.116	0	0	0
28/09/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	105.0000	100.0000	(4.762)	0	0	0
28/09/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	110.0000	106.0000	(3.636)	0	0	0
28/09/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.90	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	15.70	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	92.0000	87.0000	(5.435)	0	0	0
28/09/2009	\$ / R	2010/06/14	15.70	Put	Currency Future	7,937.0000	7,942.0000	0.063	0	0	0
28/09/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,168.0000	1,156.0000	(1.027)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	2,088.0000	2,080.0000	(0.383)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	3,080.0000	3,072.0000	(0.260)	0	0	0
28/09/2009	\$ / R	2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	4,077.0000	4,069.0000	(0.196)	0	0	0
28/09/2009	\$ / R	2010/06/14	11.75	Put	Currency Future	4,032.0000	4,037.0000	0.124	0	0	0
28/09/2009	\$ / R	2010/06/14	13.75	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	\$ / R	2010/06/14	13.75	Put	Currency Future	6,001.0000	6,007.0000	0.100	0	0	0
28/09/2009	\$ / R	2010/06/14	11.75	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
28/09/2009	\$ / R	2010/09/13			Currency Future	7.9037	7.8978	(0.075)	0.0000	0.0000	0
28/09/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	600.0000	597.0000	(0.500)	0	0	0
28/09/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	624.0000	615.0000	(1.442)	0	0	409
28/09/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	446.0000	439.0000	(1.570)	0	0	585
28/09/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	943.0000	941.0000	(0.212)	0	0	0
28/09/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	570.0000	567.0000	(0.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/09/13	7.80	Call	Currency Future	645.0000	636.0000	(1.395)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.80	Put	Currency Future	541.0000	538.0000	(0.555)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.15	Call	Currency Future	517.0000	509.0000	(1.547)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.90	Call	Currency Future	603.0000	595.0000	(1.327)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.15	Put	Currency Future	764.0000	762.0000	(0.262)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.25	Call	Currency Future	487.0000	480.0000	(1.437)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.25	Put	Currency Future	834.0000	832.0000	(0.240)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.95	Put	Currency Future	631.0000	628.0000	(0.475)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.95	Call	Currency Future	585.0000	576.0000	(1.538)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.10	Put	Currency Future	730.0000	727.0000	(0.411)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.30	Call	Currency Future	473.0000	465.0000	(1.691)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.10	Call	Currency Future	533.0000	525.0000	(1.501)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.30	Put	Currency Future	869.0000	868.0000	(0.115)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.85	Call	Currency Future	624.0000	615.0000	(1.442)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.85	Put	Currency Future	570.0000	567.0000	(0.526)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.40	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.40	Put	Currency Future	6,545.0000	6,549.0000	0.061	0	0	0
28/09/2009	\$ / R 2010/09/13	16.40	Put	Currency Future	8,523.0000	8,528.0000	0.059	0	0	0
28/09/2009	\$ / R 2010/09/13	12.05	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.40	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.05	Put	Currency Future	4,243.0000	4,246.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/09/13	12.40	Put	Currency Future	4,582.0000	4,586.0000	0.087	0	0	0
28/09/2009	\$ / R 2010/09/13	14.05	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
28/09/2009	\$ / R 2010/09/13	11.85	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.40	Call	Currency Future	86.0000	84.0000	(2.326)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.05	Call	Currency Future	550.0000	542.0000	(1.455)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.05	Put	Currency Future	6,200.0000	6,204.0000	0.065	0	0	0
28/09/2009	\$ / R 2010/09/13	7.40	Put	Currency Future	338.0000	334.0000	(1.183)	0	0	0
28/09/2009	\$ / R 2010/09/13	8.05	Put	Currency Future	696.0000	694.0000	(0.287)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.05	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.40	Call	Currency Future	842.0000	832.0000	(1.188)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.40	Put	Currency Future	73.0000	70.0000	(4.110)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.40	Call	Currency Future	171.0000	168.0000	(1.754)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.40	Put	Currency Future	2,667.0000	2,670.0000	0.112	0	0	0
28/09/2009	\$ / R 2010/09/13	6.40	Call	Currency Future	1,577.0000	1,568.0000	(0.571)	0	0	0
28/09/2009	\$ / R 2010/09/13	15.80	Put	Currency Future	7,930.0000	7,935.0000	0.063	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/09/13	15.80	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.40	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	\$ / R 2010/09/13	13.80	Put	Currency Future	5,954.0000	5,958.0000	0.067	0	0	0
28/09/2009	\$ / R 2010/09/13	10.30	Put	Currency Future	2,575.0000	2,577.0000	0.078	0	0	0
28/09/2009	\$ / R 2010/09/13	6.80	Call	Currency Future	1,239.0000	1,229.0000	(0.807)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.05	Put	Currency Future	2,345.0000	2,347.0000	0.085	0	0	0
28/09/2009	\$ / R 2010/09/13	12.30	Call	Currency Future	88.0000	86.0000	(2.273)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.80	Put	Currency Future	135.0000	132.0000	(2.222)	0	0	0
28/09/2009	\$ / R 2010/09/13	15.90	Put	Currency Future	8,029.0000	8,034.0000	0.062	0	0	0
28/09/2009	\$ / R 2010/09/13	9.80	Call	Currency Future	222.0000	218.0000	(1.802)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.90	Put	Currency Future	156.0000	152.0000	(2.564)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	16.05	Put	Currency Future	8,177.0000	8,182.0000	0.061	0	0	0
28/09/2009	\$ / R 2010/09/13	12.30	Put	Currency Future	4,485.0000	4,489.0000	0.089	0	0	0
28/09/2009	\$ / R 2010/09/13	9.80	Put	Currency Future	2,118.0000	2,120.0000	0.094	0	0	0
28/09/2009	\$ / R 2010/09/13	6.90	Call	Currency Future	1,160.0000	1,150.0000	(0.862)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.40	Call	Currency Future	3,508.0000	3,502.0000	(0.171)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.05	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/09/13	11.80	Call	Currency Future	105.0000	102.0000	(2.857)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.90	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.05	Put	Currency Future	202.0000	198.0000	(1.980)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.30	Put	Currency Future	8,424.0000	8,429.0000	0.059	0	0	0
28/09/2009	\$ / R 2010/09/13	9.85	Put	Currency Future	2,164.0000	2,165.0000	0.046	0	0	0
28/09/2009	\$ / R 2010/09/13	9.90	Call	Currency Future	213.0000	209.0000	(1.878)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.05	Call	Currency Future	1,056.0000	1,046.0000	(0.947)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.30	Put	Currency Future	6,446.0000	6,450.0000	0.062	0	0	0
28/09/2009	\$ / R 2010/09/13	13.80	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
28/09/2009	\$ / R 2010/09/13	9.90	Put	Currency Future	2,209.0000	2,211.0000	0.091	0	0	0
28/09/2009	\$ / R 2010/09/13	4.05	Call	Currency Future	3,856.0000	3,850.0000	(0.156)	0	0	0
28/09/2009	\$ / R 2010/09/13	11.80	Put	Currency Future	4,001.0000	4,005.0000	0.100	0	0	0
28/09/2009	\$ / R 2010/09/13	11.90	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
28/09/2009	\$ / R 2010/09/13	15.90	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/09/2009	\$ / R 2010/09/13	13.90	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.40	Call	Currency Future	2,520.0000	2,513.0000	(0.278)	0	0	0
28/09/2009	\$ / R 2010/09/13	11.90	Put	Currency Future	4,098.0000	4,102.0000	0.098	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/09/13	4.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.85	Call	Currency Future	3,061.0000	3,055.0000	(0.196)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.10	Call	Currency Future	95.0000	93.0000	(2.105)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.05	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.90	Call	Currency Future	2,033.0000	2,026.0000	(0.344)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.10	Put	Currency Future	2,391.0000	2,393.0000	0.084	0	0	0
28/09/2009	\$ / R 2010/09/13	5.05	Call	Currency Future	2,864.0000	2,857.0000	(0.244)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.10	Call	Currency Future	194.0000	191.0000	(1.546)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.05	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.10	Put	Currency Future	4,291.0000	4,295.0000	0.093	0	0	0
28/09/2009	\$ / R 2010/09/13	6.05	Call	Currency Future	1,893.0000	1,885.0000	(0.423)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.10	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.10	Put	Currency Future	6,249.0000	6,253.0000	0.064	0	0	0
28/09/2009	\$ / R 2010/09/13	16.10	Put	Currency Future	8,226.0000	8,231.0000	0.061	0	0	0
28/09/2009	\$ / R 2010/09/13	16.10	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.10	Put	Currency Future	219.0000	215.0000	(1.826)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.10	Call	Currency Future	1,023.0000	1,012.0000	(1.075)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.10	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.10	Call	Currency Future	1,847.0000	1,839.0000	(0.433)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.15	Put	Currency Future	8,276.0000	8,281.0000	0.060	0	0	0
28/09/2009	\$ / R 2010/09/13	4.10	Call	Currency Future	3,806.0000	3,800.0000	(0.158)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.10	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.10	Call	Currency Future	2,814.0000	2,808.0000	(0.213)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	16.15	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.15	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.30	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
28/09/2009	\$ / R 2010/09/13	7.30	Put	Currency Future	295.0000	291.0000	(1.356)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.30	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.30	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.15	Put	Currency Future	6,298.0000	6,303.0000	0.079	0	0	0
28/09/2009	\$ / R 2010/09/13	7.30	Call	Currency Future	899.0000	889.0000	(1.112)	0	0	0
28/09/2009	\$ / R 2010/09/13	3.95	Call	Currency Future	3,956.0000	3,950.0000	(0.152)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.25	Call	Currency Future	3,657.0000	3,651.0000	(0.164)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.15	Put	Currency Future	2,437.0000	2,439.0000	0.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/09/13	7.15	Call	Currency Future	990.0000	980.0000	(1.010)	0	0	0
28/09/2009	\$ / R 2010/09/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	4.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	7.15	Put	Currency Future	237.0000	232.0000	(2.110)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	\$ / R 2010/09/13	10.15	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.95	Call	Currency Future	1,986.0000	1,979.0000	(0.352)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.15	Put	Currency Future	4,339.0000	4,343.0000	0.092	0	0	0
28/09/2009	\$ / R 2010/09/13	4.95	Call	Currency Future	2,962.0000	2,956.0000	(0.203)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.15	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.95	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.15	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	6.15	Call	Currency Future	1,801.0000	1,793.0000	(0.444)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.15	Call	Currency Future	3,757.0000	3,751.0000	(0.160)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	5.15	Call	Currency Future	2,765.0000	2,759.0000	(0.217)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.25	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.25	Call	Currency Future	2,667.0000	2,660.0000	(0.262)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.25	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.25	Call	Currency Future	1,710.0000	1,702.0000	(0.468)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.95	Call	Currency Future	1,124.0000	1,114.0000	(0.890)	0	0	0
28/09/2009	\$ / R 2010/09/13	14.25	Put	Currency Future	6,397.0000	6,401.0000	0.063	0	0	0
28/09/2009	\$ / R 2010/09/13	16.25	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	\$ / R 2010/09/13	9.95	Call	Currency Future	208.0000	204.0000	(1.923)	0	0	0
28/09/2009	\$ / R 2010/09/13	16.25	Put	Currency Future	8,374.0000	8,379.0000	0.060	0	0	0
28/09/2009	\$ / R 2010/09/13	5.85	Call	Currency Future	2,081.0000	2,074.0000	(0.336)	0	0	0
28/09/2009	\$ / R 2010/09/13	6.95	Put	Currency Future	171.0000	166.0000	(2.924)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.30	Call	Currency Future	3,607.0000	3,601.0000	(0.166)	0	0	0
28/09/2009	\$ / R 2010/09/13	5.85	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	\$ / R 2010/09/13	12.25	Put	Currency Future	4,436.0000	4,440.0000	0.090	0	0	0
28/09/2009	\$ / R 2010/09/13	6.85	Call	Currency Future	1,199.0000	1,189.0000	(0.834)	0	0	0
28/09/2009	\$ / R 2010/09/13	4.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	\$ / R 2010/09/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R 2010/09/13	15.95	Put	Currency Future	8,079.0000	8,083.0000	0.050	0	0	0
28/09/2009	\$ / R 2010/09/13	12.25	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
28/09/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	182.0000	179.0000	(1.648)	0	0	0
28/09/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	145.0000	141.0000	(2.759)	0	0	0
28/09/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,665.0000	1,657.0000	(0.480)	0	0	0
28/09/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
28/09/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
28/09/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	4,055.0000	4,049.0000	(0.148)	0	0	0
28/09/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	928.0000	918.0000	(1.078)	0	0	0
28/09/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	275.0000	271.0000	(1.455)	0	0	0
28/09/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,254.0000	2,256.0000	0.089	0	0	0
28/09/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,528.0000	2,531.0000	0.119	0	0	0
28/09/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	100.0000	98.0000	(2.000)	0	0	0
28/09/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,618.0000	2,611.0000	(0.267)	0	0	0
28/09/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,146.0000	4,150.0000	0.096	0	0	0
28/09/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
28/09/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,101.0000	6,106.0000	0.082	0	0	0
28/09/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,130.0000	2,122.0000	(0.376)	0	0	0
28/09/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,111.0000	3,105.0000	(0.193)	0	0	0
28/09/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	4,105.0000	4,099.0000	(0.146)	0	0	0
28/09/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/09/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,052.0000	6,057.0000	0.083	0	0	0
28/09/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	3,012.0000	3,005.0000	(0.232)	0	0	0
28/09/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	4,006.0000	4,000.0000	(0.150)	0	0	0
28/09/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,049.0000	4,053.0000	0.099	0	0	0
28/09/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	7,980.0000	7,984.0000	0.050	0	0	0
28/09/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/09/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
28/09/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,003.0000	6,007.0000	0.067	0	0	0
28/09/2009	\$ / R	2010/12/13			Currency Future	8.0183	8.0121	(0.077)	0.0000	0.0000	0
28/09/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,092.0000	1,091.0000	(0.092)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/12/13	8.60	Call	Currency Future	510.0000	503.0000	(1.373)	0	0	117
28/09/2009	\$ / R 2010/12/13	8.55	Put	Currency Future	1,055.0000	1,054.0000	(0.095)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.55	Call	Currency Future	523.0000	516.0000	(1.338)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.15	Call	Currency Future	643.0000	635.0000	(1.244)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.00	Call	Currency Future	696.0000	688.0000	(1.149)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.05	Call	Currency Future	678.0000	670.0000	(1.180)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.15	Put	Currency Future	774.0000	773.0000	(0.129)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.05	Put	Currency Future	709.0000	708.0000	(0.141)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.20	Call	Currency Future	626.0000	618.0000	(1.278)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.20	Put	Currency Future	807.0000	806.0000	(0.124)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.50	Put	Currency Future	1,018.0000	1,017.0000	(0.098)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.00	Put	Currency Future	678.0000	676.0000	(0.295)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.50	Call	Currency Future	536.0000	529.0000	(1.306)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.40	Put	Currency Future	946.0000	945.0000	(0.106)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.45	Put	Currency Future	982.0000	981.0000	(0.102)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.45	Call	Currency Future	550.0000	543.0000	(1.273)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.40	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.30	Call	Currency Future	594.0000	586.0000	(1.347)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.30	Put	Currency Future	876.0000	874.0000	(0.228)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.10	Call	Currency Future	660.0000	652.0000	(1.212)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.10	Put	Currency Future	742.0000	740.0000	(0.270)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.50	Put	Currency Future	107.0000	104.0000	(2.804)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.40	Put	Currency Future	6,459.0000	6,464.0000	0.077	0	0	0
28/09/2009	\$ / R 2010/12/13	7.95	Put	Currency Future	648.0000	646.0000	(0.309)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.40	Call	Currency Future	1,710.0000	1,702.0000	(0.468)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,835.0000	2,828.0000	(0.247)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.95	Call	Currency Future	716.0000	708.0000	(1.117)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	92.0000	90.0000	(2.174)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,312.0000	6,317.0000	0.079	0	0	0
28/09/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.50	Call	Currency Future	3,526.0000	3,519.0000	(0.199)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.40	Call	Currency Future	980.0000	970.0000	(1.020)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,365.0000	4,369.0000	0.092	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/12/13	10.40	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.40	Put	Currency Future	2,620.0000	2,623.0000	0.115	0	0	0
28/09/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,281.0000	8,286.0000	0.060	0	0	0
28/09/2009	\$ / R 2010/12/13	7.40	Put	Currency Future	361.0000	358.0000	(0.831)	0	0	0
28/09/2009	\$ / R 2010/12/13	3.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	2,067.0000	2,059.0000	(0.387)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.40	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	3,080.0000	3,073.0000	(0.227)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	12.0000	12.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	3.95	Call	Currency Future	4,072.0000	4,066.0000	(0.147)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,226.0000	1,217.0000	(0.734)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	208.0000	204.0000	(1.923)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.00	Call	Currency Future	279.0000	275.0000	(1.434)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.95	Call	Currency Future	1,264.0000	1,254.0000	(0.791)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.00	Put	Currency Future	4,126.0000	4,130.0000	0.097	0	0	0
28/09/2009	\$ / R 2010/12/13	5.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.95	Call	Currency Future	2,114.0000	2,106.0000	(0.378)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.00	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,485.0000	2,487.0000	0.080	0	0	0
28/09/2009	\$ / R 2010/12/13	10.00	Put	Currency Future	2,261.0000	2,263.0000	0.088	0	0	0
28/09/2009	\$ / R 2010/12/13	5.50	Call	Currency Future	2,544.0000	2,536.0000	(0.314)	0	0	0
28/09/2009	\$ / R 2010/12/13	8.25	Put	Currency Future	841.0000	840.0000	(0.119)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.40	Call	Currency Future	2,640.0000	2,633.0000	(0.265)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	3,031.0000	3,024.0000	(0.231)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.25	Call	Currency Future	2,786.0000	2,779.0000	(0.251)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.40	Call	Currency Future	3,625.0000	3,619.0000	(0.166)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.00	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.50	Call	Currency Future	1,625.0000	1,616.0000	(0.554)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/12/13	7.50	Put	Currency Future	407.0000	404.0000	(0.737)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.25	Call	Currency Future	3,774.0000	3,768.0000	(0.159)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.50	Call	Currency Future	925.0000	916.0000	(0.973)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,874.0000	3,867.0000	(0.181)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.40	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,841.0000	1,833.0000	(0.435)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.50	Put	Currency Future	2,712.0000	2,715.0000	0.111	0	0	0
28/09/2009	\$ / R 2010/12/13	8.25	Call	Currency Future	610.0000	602.0000	(1.311)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.50	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.50	Call	Currency Future	230.0000	227.0000	(1.304)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	1,066.0000	1,057.0000	(0.844)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.40	Put	Currency Future	4,509.0000	4,514.0000	0.111	0	0	0
28/09/2009	\$ / R 2010/12/13	14.50	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	253.0000	249.0000	(1.581)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.10	Put	Currency Future	8,134.0000	8,139.0000	0.061	0	0	0
28/09/2009	\$ / R 2010/12/13	14.40	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
28/09/2009	\$ / R 2010/12/13	9.95	Call	Currency Future	285.0000	280.0000	(1.754)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.50	Put	Currency Future	4,606.0000	4,610.0000	0.087	0	0	0
28/09/2009	\$ / R 2010/12/13	16.10	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.40	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
28/09/2009	\$ / R 2010/12/13	9.95	Put	Currency Future	2,216.0000	2,218.0000	0.090	0	0	0
28/09/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	12.45	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
28/09/2009	\$ / R 2010/12/13	11.95	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.50	Put	Currency Future	8,527.0000	8,532.0000	0.059	0	0	0
28/09/2009	\$ / R 2010/12/13	12.45	Put	Currency Future	4,558.0000	4,562.0000	0.088	0	0	0
28/09/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	4,023.0000	4,016.0000	(0.174)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.50	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.45	Put	Currency Future	2,666.0000	2,669.0000	0.113	0	0	0
28/09/2009	\$ / R 2010/12/13	14.50	Put	Currency Future	6,557.0000	6,562.0000	0.076	0	0	0
28/09/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,884.0000	2,877.0000	(0.243)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,824.0000	3,817.0000	(0.183)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,931.0000	1,922.0000	(0.466)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,982.0000	2,975.0000	(0.235)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.45	Call	Currency Future	77.0000	75.0000	(2.597)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,183.0000	8,188.0000	0.061	0	0	0
28/09/2009	\$ / R 2010/12/13	16.45	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,973.0000	3,966.0000	(0.176)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.15	Put	Currency Future	6,214.0000	6,219.0000	0.080	0	0	0
28/09/2009	\$ / R 2010/12/13	16.45	Put	Currency Future	8,477.0000	8,483.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	260.0000	256.0000	(1.538)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.45	Put	Currency Future	6,508.0000	6,513.0000	0.077	0	0	0
28/09/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,128.0000	1,118.0000	(0.887)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.45	Call	Currency Future	234.0000	231.0000	(1.282)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.45	Put	Currency Future	384.0000	381.0000	(0.781)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.45	Call	Currency Future	952.0000	943.0000	(0.945)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	263.0000	259.0000	(1.521)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.40	Put	Currency Future	8,428.0000	8,434.0000	0.071	0	0	0
28/09/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	138.0000	135.0000	(2.174)	0	0	0
28/09/2009	\$ / R 2010/12/13	4.45	Call	Currency Future	3,576.0000	3,569.0000	(0.196)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	298.0000	295.0000	(1.007)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,395.0000	2,397.0000	0.084	0	0	0
28/09/2009	\$ / R 2010/12/13	4.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	14.15	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.45	Call	Currency Future	2,592.0000	2,585.0000	(0.270)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.15	Put	Currency Future	4,269.0000	4,273.0000	0.094	0	0	0
28/09/2009	\$ / R 2010/12/13	5.45	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.45	Put	Currency Future	99.0000	97.0000	(2.020)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.45	Call	Currency Future	1,668.0000	1,659.0000	(0.540)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.10	Put	Currency Future	6,165.0000	6,170.0000	0.081	0	0	0
28/09/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	140.0000	138.0000	(1.429)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,221.0000	4,225.0000	0.095	0	0	0
28/09/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,232.0000	8,237.0000	0.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,097.0000	1,087.0000	(0.912)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	278.0000	275.0000	(1.079)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	68.0000	66.0000	(2.941)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,886.0000	1,878.0000	(0.424)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
28/09/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	2,021.0000	2,013.0000	(0.396)	0	0	0
28/09/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,440.0000	2,442.0000	0.082	0	0	0
28/09/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,263.0000	6,268.0000	0.080	0	0	0
28/09/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,317.0000	4,321.0000	0.093	0	0	0
28/09/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,923.0000	3,917.0000	(0.153)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	82.0000	80.0000	(2.439)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.10	Call	Currency Future	1,160.0000	1,150.0000	(0.862)	0	0	0
28/09/2009	\$ / R 2010/12/13	5.10	Call	Currency Future	2,933.0000	2,926.0000	(0.239)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.00	Put	Currency Future	6,068.0000	6,072.0000	0.066	0	0	0
28/09/2009	\$ / R 2010/12/13	5.10	Put	Currency Future	14.0000	14.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	16.00	Put	Currency Future	8,036.0000	8,041.0000	0.062	0	0	0
28/09/2009	\$ / R 2010/12/13	4.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	\$ / R 2010/12/13	6.10	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
28/09/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	242.0000	238.0000	(1.653)	0	0	0
28/09/2009	\$ / R 2010/12/13	11.95	Put	Currency Future	4,078.0000	4,082.0000	0.098	0	0	0
28/09/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,350.0000	2,352.0000	0.085	0	0	0
28/09/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	87.0000	85.0000	(2.299)	0	0	0
28/09/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,019.0000	6,023.0000	0.066	0	0	0
28/09/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	55.0000	54.0000	(1.818)	0	0	0
28/09/2009	\$ / R 2010/12/13	15.95	Put	Currency Future	7,987.0000	7,992.0000	0.063	0	0	0
28/09/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	268.0000	264.0000	(1.493)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.10	Call	Currency Future	1,976.0000	1,968.0000	(0.405)	0	0	0
28/09/2009	\$ / R 2010/12/13	6.95	Put	Currency Future	195.0000	192.0000	(1.538)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.00	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
28/09/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,085.0000	8,090.0000	0.062	0	0	0
28/09/2009	\$ / R 2010/12/13	16.05	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
28/09/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,117.0000	6,121.0000	0.065	0	0	0
28/09/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,193.0000	1,183.0000	(0.838)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	\$ / R	2010/12/13	7.05	Put	Currency Future	224.0000	221.0000	(1.339)	0	0	0
28/09/2009	\$ / R	2010/12/13	10.05	Put	Currency Future	2,305.0000	2,308.0000	0.130	0	0	0
28/09/2009	\$ / R	2010/12/13	12.05	Put	Currency Future	4,173.0000	4,178.0000	0.120	0	0	0
28/09/2009	\$ / R	2010/12/13	12.05	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
28/09/2009	\$ / R	2010/12/13	10.05	Call	Currency Future	274.0000	270.0000	(1.460)	0	0	0
28/09/2009	£ / R	2009/12/14			Currency Future	11.9865	11.9262	(0.503)	12.1800	11.9000	37,164
28/09/2009	£ / R	2009/12/14	11.20	Call	Currency Future	877.0000	822.0000	(6.271)	0	0	0
28/09/2009	£ / R	2009/12/14	19.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,646.0000	2,584.0000	(2.343)	0	0	0
28/09/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,664.0000	9,724.0000	0.621	0	0	0
28/09/2009	£ / R	2009/12/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	12.90	Put	Currency Future	1,038.0000	1,073.0000	3.372	0	0	0
28/09/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,472.0000	1,410.0000	(4.212)	0	0	0
28/09/2009	£ / R	2009/12/14	16.00	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	14.70	Call	Currency Future	24.0000	18.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,364.0000	9,424.0000	0.641	0	0	0
28/09/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,380.0000	3,437.0000	1.686	0	0	0
28/09/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,665.0000	7,725.0000	0.783	0	0	0
28/09/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,966.0000	7,026.0000	0.861	0	0	0
28/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	125.0000	99.0000	(20.800)	0	0	0
28/09/2009	£ / R	2009/12/14	9.00	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2009/12/14	16.00	Put	Currency Future	0.0000	4,084.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	15.10	Put	Currency Future	3,132.0000	3,188.0000	1.788	0	0	0
28/09/2009	£ / R	2009/12/14	9.20	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2009/12/14	12.65	Put	Currency Future	830.0000	859.0000	3.494	0	0	0
28/09/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,393.0000	2,446.0000	2.215	0	0	0
28/09/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,764.0000	9,824.0000	0.615	0	0	0
28/09/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,185.0000	1,124.0000	(5.148)	0	0	0
28/09/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,970.0000	5,029.0000	1.187	0	0	0
28/09/2009	£ / R	2009/12/14	18.00	Put	Currency Future	0.0000	6,077.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	14.55	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
28/09/2009	£ / R	2009/12/14	10.20	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	£ / R	2009/12/14	14.35	Call	Currency Future	30.0000	23.0000	(23.333)	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
28/09/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,765.0000	7,825.0000	0.773	0	0	0
28/09/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,301.0000	2,240.0000	(2.651)	0	0	0
28/09/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,964.0000	9,024.0000	0.669	0	0	0
28/09/2009	£ / R	2009/12/14	18.00	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
28/09/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	12.25	Call	Currency Future	267.0000	224.0000	(16.105)	0	0	0
28/09/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,768.0000	5,827.0000	1.023	0	0	0
28/09/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,328.0000	1,267.0000	(4.593)	0	0	0
28/09/2009	£ / R	2009/12/14	20.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R	2009/12/14	9.10	Call	Currency Future	2,893.0000	2,832.0000	(2.109)	0	0	0
28/09/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,198.0000	2,250.0000	2.366	0	0	0
28/09/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,794.0000	2,733.0000	(2.183)	0	0	0
28/09/2009	£ / R	2009/12/14	10.70	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
28/09/2009	£ / R	2009/12/14	16.95	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	£ / R	2009/12/14	9.10	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2009/12/14	8.00	Call	Currency Future	0.0000	3,927.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	15.10	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/09/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,366.0000	7,425.0000	0.801	0	0	0
28/09/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	9.70	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2009/12/14	18.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,424.0000	1,362.0000	(4.354)	0	0	0
28/09/2009	£ / R	2009/12/14	15.00	Put	Currency Future	3,033.0000	3,089.0000	1.846	0	0	0
28/09/2009	£ / R	2009/12/14	17.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	13.05	Put	Currency Future	1,169.0000	1,206.0000	3.165	0	0	0
28/09/2009	£ / R	2009/12/14	8.35	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	11.95	Call	Currency Future	382.0000	328.0000	(14.136)	0	0	0
28/09/2009	£ / R	2009/12/14	10.60	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
28/09/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,639.0000	2,693.0000	2.046	0	0	0
28/09/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,369.0000	5,428.0000	1.099	0	0	0
28/09/2009	£ / R	2009/12/14	13.05	Call	Currency Future	105.0000	82.0000	(21.905)	0	0	0
28/09/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,639.0000	3,578.0000	(1.676)	0	0	0
28/09/2009	£ / R	2009/12/14	11.70	Call	Currency Future	522.0000	463.0000	(11.303)	0	0	0
28/09/2009	£ / R	2009/12/14	12.10	Call	Currency Future	319.0000	272.0000	(14.734)	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
28/09/2009	£ / R	2009/12/14	9.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	£ / R	2009/12/14	20.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,737.0000	2,792.0000	2.009	0	0	0
28/09/2009	£ / R	2009/12/14	11.20	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
28/09/2009	£ / R	2009/12/14	12.65	Call	Currency Future	167.0000	135.0000	(19.162)	0	0	0
28/09/2009	£ / R	2009/12/14	19.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R	2009/12/14	7.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,639.0000	2,693.0000	2.046	0	0	0
28/09/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,666.0000	1,604.0000	(3.721)	0	0	0
28/09/2009	£ / R	2009/12/14	12.85	Call	Currency Future	132.0000	105.0000	(20.455)	0	0	0
28/09/2009	£ / R	2009/12/14	11.55	Put	Currency Future	181.0000	185.0000	2.210	0	0	0
28/09/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,393.0000	1,435.0000	3.015	0	0	0
28/09/2009	£ / R	2009/12/14	9.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,365.0000	8,425.0000	0.717	0	0	0
28/09/2009	£ / R	2009/12/14	17.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	12.10	Put	Currency Future	432.0000	445.0000	3.009	0	0	0
28/09/2009	£ / R	2009/12/14	14.80	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
28/09/2009	£ / R	2009/12/14	10.35	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	£ / R	2009/12/14	12.25	Put	Currency Future	531.0000	548.0000	3.202	0	0	0
28/09/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,865.0000	7,925.0000	0.763	0	0	0
28/09/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,678.0000	3,735.0000	1.550	0	0	0
28/09/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,387.0000	4,327.0000	(1.368)	0	0	0
28/09/2009	£ / R	2009/12/14	20.00	Put	Currency Future	0.0000	8,075.0000	100.000	0	0	0
28/09/2009	£ / R	2009/12/14	15.00	Call	Currency Future	20.0000	15.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	11.35	Call	Currency Future	761.0000	705.0000	(7.359)	0	0	0
28/09/2009	£ / R	2009/12/14	12.85	Put	Currency Future	996.0000	1,029.0000	3.313	0	0	0
28/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/09/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,367.0000	6,426.0000	0.927	0	0	0
28/09/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	9.65	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2009/12/14	21.00	Put	Currency Future	9,014.0000	9,074.0000	0.666	0	0	0
28/09/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,836.0000	2,891.0000	1.939	0	0	0
28/09/2009	£ / R	2009/12/14	11.35	Put	Currency Future	124.0000	129.0000	4.032	0	0	0
28/09/2009	£ / R	2009/12/14	12.35	Put	Currency Future	601.0000	621.0000	3.328	0	0	0
28/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,083.0000	3,139.0000	1.816	0	0	0
28/09/2009	£ / R	2009/12/14	16.30	Call	Currency Future	10.0000	8.0000	(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
28/09/2009	£ / R	2009/12/14	10.85	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
28/09/2009	£ / R	2009/12/14	16.35	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,350.0000	2,289.0000	(2.596)	0	0	0
28/09/2009	£ / R	2009/12/14	11.00	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
28/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
28/09/2009	£ / R	2009/12/14	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	12.90	Call	Currency Future	125.0000	99.0000	(20.800)	0	0	0
28/09/2009	£ / R	2009/12/14	17.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,417.0000	6,476.0000	0.919	0	0	0
28/09/2009	£ / R	2009/12/14	15.35	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/09/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,373.0000	4,432.0000	1.349	0	0	0
28/09/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,044.0000	990.0000	(5.172)	0	0	0
28/09/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,589.0000	2,644.0000	2.124	0	0	0
28/09/2009	£ / R	2009/12/14	12.20	Call	Currency Future	283.0000	239.0000	(15.548)	0	0	0
28/09/2009	£ / R	2009/12/14	12.05	Put	Currency Future	401.0000	413.0000	2.993	0	0	0
28/09/2009	£ / R	2009/12/14	19.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,668.0000	5,727.0000	1.041	0	0	0
28/09/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,008.0000	1,946.0000	(3.088)	0	0	0
28/09/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,596.0000	2,535.0000	(2.350)	0	0	0
28/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
28/09/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,812.0000	1,750.0000	(3.422)	0	0	0
28/09/2009	£ / R	2009/12/14	12.30	Put	Currency Future	565.0000	584.0000	3.363	0	0	0
28/09/2009	£ / R	2009/12/14	12.05	Call	Currency Future	338.0000	289.0000	(14.497)	0	0	0
28/09/2009	£ / R	2009/12/14	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,376.0000	1,314.0000	(4.506)	0	0	0
28/09/2009	£ / R	2009/12/14	9.00	Call	Currency Future	2,992.0000	2,931.0000	(2.039)	0	0	0
28/09/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,449.0000	2,387.0000	(2.532)	0	0	0
28/09/2009	£ / R	2009/12/14	9.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	£ / R	2009/12/14	15.60	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	17.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2009/12/14	11.05	Put	Currency Future	65.0000	71.0000	9.231	0	0	0
28/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,671.0000	1,717.0000	2.753	0	0	0
28/09/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,871.0000	4,929.0000	1.191	0	0	0
28/09/2009	£ / R	2009/12/14	11.65	Call	Currency Future	553.0000	495.0000	(10.488)	0	0	0
28/09/2009	£ / R	2009/12/14	17.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	£ / R	2009/12/14	9.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2009/12/14	17.60	Put	Currency Future	5,618.0000	5,677.0000	1.050	0	0	0
28/09/2009	£ / R 2009/12/14	15.60	Put	Currency Future	3,628.0000	3,686.0000	1.599	0	0	0
28/09/2009	£ / R 2009/12/14	12.90	Put	Currency Future	1,038.0000	1,073.0000	3.372	0	0	0
28/09/2009	£ / R 2009/12/14	11.05	Call	Currency Future	1,001.0000	947.0000	(5.395)	0	0	0
28/09/2009	£ / R 2009/12/14	13.60	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
28/09/2009	£ / R 2009/12/14	18.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	10.65	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/09/2009	£ / R 2009/12/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	17.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	15.20	Put	Currency Future	3,231.0000	3,288.0000	1.764	0	0	0
28/09/2009	£ / R 2009/12/14	9.05	Call	Currency Future	2,943.0000	2,882.0000	(2.073)	0	0	0
28/09/2009	£ / R 2009/12/14	13.65	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
28/09/2009	£ / R 2009/12/14	16.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R 2009/12/14	15.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R 2009/12/14	16.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R 2009/12/14	17.00	Put	Currency Future	5,020.0000	5,079.0000	1.175	0	0	0
28/09/2009	£ / R 2009/12/14	21.80	Put	Currency Future	9,814.0000	9,874.0000	0.611	0	0	0
28/09/2009	£ / R 2009/12/14	11.60	Put	Currency Future	198.0000	201.0000	1.515	0	0	0
28/09/2009	£ / R 2009/12/14	14.20	Put	Currency Future	2,247.0000	2,299.0000	2.314	0	0	0
28/09/2009	£ / R 2009/12/14	12.20	Put	Currency Future	497.0000	513.0000	3.219	0	0	0
28/09/2009	£ / R 2009/12/14	13.00	Call	Currency Future	111.0000	87.0000	(21.622)	0	0	0
28/09/2009	£ / R 2009/12/14	18.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	7.85	Call	Currency Future	4,138.0000	4,077.0000	(1.474)	0	0	0
28/09/2009	£ / R 2009/12/14	11.65	Put	Currency Future	216.0000	219.0000	1.389	0	0	0
28/09/2009	£ / R 2009/12/14	21.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R 2009/12/14	11.55	Call	Currency Future	618.0000	561.0000	(9.223)	0	0	0
28/09/2009	£ / R 2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	2,149.0000	2,201.0000	2.420	0	0	0
28/09/2009	£ / R 2009/12/14	9.05	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R 2009/12/14	17.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	20.40	Put	Currency Future	8,415.0000	8,475.0000	0.713	0	0	0
28/09/2009	£ / R 2009/12/14	13.65	Put	Currency Future	1,718.0000	1,765.0000	2.736	0	0	0
28/09/2009	£ / R 2009/12/14	20.85	Put	Currency Future	8,864.0000	8,924.0000	0.677	0	0	0
28/09/2009	£ / R 2009/12/14	18.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	19.00	Put	Currency Future	7,016.0000	7,076.0000	0.855	0	0	0
28/09/2009	£ / R 2009/12/14	9.90	Call	Currency Future	2,106.0000	2,044.0000	(2.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,815.0000	7,875.0000	0.768	0	0	0
28/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	13.00	Put	Currency Future	1,125.0000	1,161.0000	3.200	0	0	0
28/09/2009	£ / R	2009/12/14	12.35	Call	Currency Future	238.0000	198.0000	(16.807)	0	0	0
28/09/2009	£ / R	2009/12/14	10.05	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/09/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,728.0000	3,785.0000	1.529	0	0	0
28/09/2009	£ / R	2009/12/14	16.40	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
28/09/2009	£ / R	2009/12/14	12.95	Call	Currency Future	118.0000	93.0000	(21.186)	0	0	0
28/09/2009	£ / R	2009/12/14	9.95	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	£ / R	2009/12/14	10.00	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/09/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,614.0000	9,674.0000	0.624	0	0	0
28/09/2009	£ / R	2009/12/14	14.20	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
28/09/2009	£ / R	2009/12/14	10.05	Call	Currency Future	1,959.0000	1,897.0000	(3.165)	0	0	0
28/09/2009	£ / R	2009/12/14	15.75	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/09/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,423.0000	4,481.0000	1.311	0	0	0
28/09/2009	£ / R	2009/12/14	12.95	Put	Currency Future	1,081.0000	1,117.0000	3.330	0	0	0
28/09/2009	£ / R	2009/12/14	12.80	Call	Currency Future	140.0000	112.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,091.0000	1,033.0000	(5.316)	0	0	0
28/09/2009	£ / R	2009/12/14	21.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R	2009/12/14	19.05	Put	Currency Future	7,066.0000	7,126.0000	0.849	0	0	0
28/09/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,956.0000	2,005.0000	2.505	0	0	0
28/09/2009	£ / R	2009/12/14	14.45	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
28/09/2009	£ / R	2009/12/14	11.50	Put	Currency Future	166.0000	169.0000	1.807	0	0	0
28/09/2009	£ / R	2009/12/14	10.95	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
28/09/2009	£ / R	2009/12/14	14.60	Call	Currency Future	25.0000	19.0000	(24.000)	0	0	0
28/09/2009	£ / R	2009/12/14	12.30	Call	Currency Future	252.0000	211.0000	(16.270)	0	0	0
28/09/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,295.0000	2,348.0000	2.309	0	0	0
28/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,671.0000	1,717.0000	2.753	0	0	0
28/09/2009	£ / R	2009/12/14	11.50	Call	Currency Future	652.0000	595.0000	(8.742)	0	0	0
28/09/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,057.0000	1,995.0000	(3.014)	0	0	0
28/09/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,622.0000	4,680.0000	1.255	0	0	0
28/09/2009	£ / R	2009/12/14	14.75	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
28/09/2009	£ / R	2009/12/14	12.60	Put	Currency Future	790.0000	818.0000	3.544	0	0	0
28/09/2009	£ / R	2009/12/14	17.05	Put	Currency Future	5,070.0000	5,129.0000	1.164	0	0	0
28/09/2009	£ / R	2009/12/14	14.10	Put	Currency Future	2,149.0000	2,201.0000	2.420	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,908.0000	1,957.0000	2.568	0	0	0
28/09/2009	£ / R 2009/12/14	10.50	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	£ / R 2009/12/14	8.95	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R 2009/12/14	14.75	Put	Currency Future	2,786.0000	2,841.0000	1.974	0	0	0
28/09/2009	£ / R 2009/12/14	9.45	Call	Currency Future	2,547.0000	2,486.0000	(2.395)	0	0	0
28/09/2009	£ / R 2009/12/14	14.45	Put	Currency Future	2,491.0000	2,545.0000	2.168	0	0	0
28/09/2009	£ / R 2009/12/14	13.55	Put	Currency Future	1,624.0000	1,670.0000	2.833	0	0	0
28/09/2009	£ / R 2009/12/14	13.50	Put	Currency Future	1,578.0000	1,622.0000	2.788	0	0	0
28/09/2009	£ / R 2009/12/14	10.50	Call	Currency Future	1,521.0000	1,459.0000	(4.076)	0	0	0
28/09/2009	£ / R 2009/12/14	8.95	Call	Currency Future	3,042.0000	2,981.0000	(2.005)	0	0	0
28/09/2009	£ / R 2009/12/14	14.65	Put	Currency Future	2,688.0000	2,742.0000	2.009	0	0	0
28/09/2009	£ / R 2009/12/14	14.10	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	12.50	Call	Currency Future	199.0000	163.0000	(18.090)	0	0	0
28/09/2009	£ / R 2009/12/14	9.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	£ / R 2009/12/14	15.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/09/2009	£ / R 2009/12/14	12.60	Call	Currency Future	177.0000	144.0000	(18.644)	0	0	0
28/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	2,101.0000	2,152.0000	2.427	0	0	0
28/09/2009	£ / R 2009/12/14	15.75	Put	Currency Future	3,777.0000	3,835.0000	1.536	0	0	0
28/09/2009	£ / R 2009/12/14	20.30	Put	Currency Future	8,315.0000	8,375.0000	0.722	0	0	0
28/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,813.0000	1,861.0000	2.648	0	0	0
28/09/2009	£ / R 2009/12/14	15.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	20.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	8.25	Call	Currency Future	3,739.0000	3,678.0000	(1.631)	0	0	0
28/09/2009	£ / R 2009/12/14	11.60	Call	Currency Future	585.0000	527.0000	(9.915)	0	0	0
28/09/2009	£ / R 2009/12/14	15.15	Put	Currency Future	3,182.0000	3,238.0000	1.760	0	0	0
28/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
28/09/2009	£ / R 2009/12/14	13.55	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
28/09/2009	£ / R 2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	13.75	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
28/09/2009	£ / R 2009/12/14	12.50	Put	Currency Future	713.0000	737.0000	3.366	0	0	0
28/09/2009	£ / R 2009/12/14	11.95	Put	Currency Future	346.0000	352.0000	1.734	0	0	0
28/09/2009	£ / R 2009/12/14	8.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	21.40	Put	Currency Future	9,414.0000	9,474.0000	0.637	0	0	0
28/09/2009	£ / R 2009/12/14	14.65	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/09/2009	£ / R 2009/12/14	12.75	Put	Currency Future	912.0000	943.0000	3.399	0	0	0
28/09/2009	£ / R 2009/12/14	14.25	Call	Currency Future	32.0000	24.0000	(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
28/09/2009	£ / R 2009/12/14	15.80	Put	Currency Future	3,827.0000	3,885.0000	1.516	0	0	0
28/09/2009	£ / R 2009/12/14	17.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	18.85	Put	Currency Future	6,866.0000	6,926.0000	0.874	0	0	0
28/09/2009	£ / R 2009/12/14	19.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	21.85	Put	Currency Future	9,864.0000	9,924.0000	0.608	0	0	0
28/09/2009	£ / R 2009/12/14	18.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	11.40	Call	Currency Future	723.0000	668.0000	(7.607)	0	0	0
28/09/2009	£ / R 2009/12/14	15.20	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/09/2009	£ / R 2009/12/14	12.70	Put	Currency Future	871.0000	901.0000	3.444	0	0	0
28/09/2009	£ / R 2009/12/14	10.45	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	£ / R 2009/12/14	14.30	Put	Currency Future	2,344.0000	2,397.0000	2.261	0	0	0
28/09/2009	£ / R 2009/12/14	17.30	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	8.85	Call	Currency Future	3,141.0000	3,080.0000	(1.942)	0	0	0
28/09/2009	£ / R 2009/12/14	19.10	Put	Currency Future	7,116.0000	7,176.0000	0.843	0	0	0
28/09/2009	£ / R 2009/12/14	18.10	Put	Currency Future	6,117.0000	6,177.0000	0.981	0	0	0
28/09/2009	£ / R 2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	16.25	Put	Currency Future	4,274.0000	4,332.0000	1.357	0	0	0
28/09/2009	£ / R 2009/12/14	10.40	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	£ / R 2009/12/14	14.10	Put	Currency Future	2,149.0000	2,201.0000	2.420	0	0	0
28/09/2009	£ / R 2009/12/14	12.70	Call	Currency Future	157.0000	127.0000	(19.108)	0	0	0
28/09/2009	£ / R 2009/12/14	10.45	Call	Currency Future	1,569.0000	1,507.0000	(3.952)	0	0	0
28/09/2009	£ / R 2009/12/14	17.30	Put	Currency Future	5,319.0000	5,378.0000	1.109	0	0	0
28/09/2009	£ / R 2009/12/14	9.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	£ / R 2009/12/14	8.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	21.10	Put	Currency Future	9,114.0000	9,174.0000	0.658	0	0	0
28/09/2009	£ / R 2009/12/14	11.85	Call	Currency Future	435.0000	376.0000	(13.563)	0	0	0
28/09/2009	£ / R 2009/12/14	10.40	Call	Currency Future	1,618.0000	1,555.0000	(3.894)	0	0	0
28/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
28/09/2009	£ / R 2009/12/14	11.45	Put	Currency Future	151.0000	155.0000	2.649	0	0	0
28/09/2009	£ / R 2009/12/14	14.30	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
28/09/2009	£ / R 2009/12/14	17.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
28/09/2009	£ / R 2009/12/14	18.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	13.50	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
28/09/2009	£ / R 2009/12/14	9.50	Call	Currency Future	2,498.0000	2,436.0000	(2.482)	0	0	0
28/09/2009	£ / R 2009/12/14	17.10	Put	Currency Future	5,120.0000	5,179.0000	1.152	0	0	0
28/09/2009	£ / R 2009/12/14	19.60	Put	Currency Future	7,615.0000	7,675.0000	0.788	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	11.90	Put	Currency Future	322.0000	323.0000	0.311	0	0	0
28/09/2009	£ / R	2009/12/14	9.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,399.0000	2,338.0000	(2.543)	0	0	0
28/09/2009	£ / R	2009/12/14	12.75	Call	Currency Future	149.0000	119.0000	(20.134)	0	0	0
28/09/2009	£ / R	2009/12/14	11.45	Call	Currency Future	687.0000	631.0000	(8.151)	0	0	0
28/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,213.0000	1,251.0000	3.133	0	0	0
28/09/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,718.0000	5,777.0000	1.032	0	0	0
28/09/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,590.0000	3,528.0000	(1.727)	0	0	0
28/09/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,816.0000	6,876.0000	0.880	0	0	0
28/09/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,531.0000	1,575.0000	2.874	0	0	0
28/09/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,314.0000	9,374.0000	0.644	0	0	0
28/09/2009	£ / R	2009/12/14	15.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,154.0000	2,093.0000	(2.832)	0	0	0
28/09/2009	£ / R	2009/12/14	15.40	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/09/2009	£ / R	2009/12/14	14.10	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	19.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	12.45	Call	Currency Future	211.0000	174.0000	(17.536)	0	0	0
28/09/2009	£ / R	2009/12/14	19.70	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R	2009/12/14	8.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	13.45	Call	Currency Future	68.0000	52.0000	(23.529)	0	0	0
28/09/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,715.0000	1,652.0000	(3.673)	0	0	0
28/09/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,718.0000	1,765.0000	2.736	0	0	0
28/09/2009	£ / R	2009/12/14	11.90	Call	Currency Future	408.0000	349.0000	(14.461)	0	0	0
28/09/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,267.0000	6,326.0000	0.941	0	0	0
28/09/2009	£ / R	2009/12/14	11.40	Put	Currency Future	137.0000	141.0000	2.920	0	0	0
28/09/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,216.0000	7,276.0000	0.831	0	0	0
28/09/2009	£ / R	2009/12/14	13.60	Call	Currency Future	58.0000	44.0000	(24.138)	0	0	0
28/09/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,715.0000	7,775.0000	0.778	0	0	0
28/09/2009	£ / R	2009/12/14	13.30	Call	Currency Future	80.0000	61.0000	(23.750)	0	0	0
28/09/2009	£ / R	2009/12/14	15.80	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/09/2009	£ / R	2009/12/14	9.30	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	£ / R	2009/12/14	13.65	Call	Currency Future	55.0000	41.0000	(25.455)	0	0	0
28/09/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,138.0000	1,077.0000	(5.360)	0	0	0
28/09/2009	£ / R	2009/12/14	11.85	Put	Currency Future	298.0000	300.0000	0.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	17.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,671.0000	1,717.0000	2.753	0	0	0
28/09/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	18.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
28/09/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,695.0000	2,634.0000	(2.263)	0	0	0
28/09/2009	£ / R	2009/12/14	10.90	Put	Currency Future	51.0000	51.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,877.0000	3,935.0000	1.496	0	0	0
28/09/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,265.0000	8,325.0000	0.726	0	0	0
28/09/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,214.0000	9,274.0000	0.651	0	0	0
28/09/2009	£ / R	2009/12/14	15.55	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,052.0000	2,103.0000	2.485	0	0	0
28/09/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,324.0000	4,382.0000	1.341	0	0	0
28/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,258.0000	1,297.0000	3.100	0	0	0
28/09/2009	£ / R	2009/12/14	10.30	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	£ / R	2009/12/14	13.75	Call	Currency Future	50.0000	37.0000	(26.000)	0	0	0
28/09/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,927.0000	3,984.0000	1.451	0	0	0
28/09/2009	£ / R	2009/12/14	15.85	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2009/12/14	16.25	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
28/09/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,415.0000	7,475.0000	0.809	0	0	0
28/09/2009	£ / R	2009/12/14	12.55	Put	Currency Future	751.0000	777.0000	3.462	0	0	0
28/09/2009	£ / R	2009/12/14	13.10	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
28/09/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,203.0000	2,142.0000	(2.769)	0	0	0
28/09/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,213.0000	1,251.0000	3.133	0	0	0
28/09/2009	£ / R	2009/12/14	15.30	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
28/09/2009	£ / R	2009/12/14	17.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,868.0000	5,927.0000	1.005	0	0	0
28/09/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,430.0000	3,487.0000	1.662	0	0	0
28/09/2009	£ / R	2009/12/14	12.55	Call	Currency Future	188.0000	153.0000	(18.617)	0	0	0
28/09/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,714.0000	9,774.0000	0.618	0	0	0
28/09/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,258.0000	1,297.0000	3.100	0	0	0
28/09/2009	£ / R	2009/12/14	8.30	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,330.0000	3,387.0000	1.712	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2009/12/14	17.90	Put	Currency Future	5,918.0000	5,977.0000	0.997	0	0	0
28/09/2009	£ / R 2009/12/14	17.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	21.55	Put	Currency Future	9,564.0000	9,624.0000	0.627	0	0	0
28/09/2009	£ / R 2009/12/14	14.05	Put	Currency Future	2,101.0000	2,152.0000	2.427	0	0	0
28/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
28/09/2009	£ / R 2009/12/14	8.30	Call	Currency Future	3,689.0000	3,628.0000	(1.654)	0	0	0
28/09/2009	£ / R 2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	12.40	Call	Currency Future	224.0000	185.0000	(17.411)	0	0	0
28/09/2009	£ / R 2009/12/14	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	17.20	Put	Currency Future	5,219.0000	5,278.0000	1.130	0	0	0
28/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,442.0000	2,496.0000	2.211	0	0	0
28/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
28/09/2009	£ / R 2009/12/14	15.55	Put	Currency Future	3,579.0000	3,636.0000	1.593	0	0	0
28/09/2009	£ / R 2009/12/14	18.30	Put	Currency Future	6,317.0000	6,376.0000	0.934	0	0	0
28/09/2009	£ / R 2009/12/14	9.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R 2009/12/14	13.15	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
28/09/2009	£ / R 2009/12/14	19.30	Put	Currency Future	7,316.0000	7,375.0000	0.806	0	0	0
28/09/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,813.0000	1,861.0000	2.648	0	0	0
28/09/2009	£ / R 2009/12/14	21.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R 2009/12/14	21.90	Put	Currency Future	9,914.0000	9,974.0000	0.605	0	0	0
28/09/2009	£ / R 2009/12/14	17.40	Put	Currency Future	5,419.0000	5,478.0000	1.089	0	0	0
28/09/2009	£ / R 2009/12/14	13.95	Put	Currency Future	2,004.0000	2,054.0000	2.495	0	0	0
28/09/2009	£ / R 2009/12/14	14.90	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
28/09/2009	£ / R 2009/12/14	17.55	Put	Currency Future	5,568.0000	5,628.0000	1.078	0	0	0
28/09/2009	£ / R 2009/12/14	14.05	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
28/09/2009	£ / R 2009/12/14	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	21.05	Put	Currency Future	9,064.0000	9,124.0000	0.662	0	0	0
28/09/2009	£ / R 2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	12.40	Put	Currency Future	637.0000	659.0000	3.454	0	0	0
28/09/2009	£ / R 2009/12/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
28/09/2009	£ / R 2009/12/14	17.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	14.00	Call	Currency Future	39.0000	29.0000	(25.641)	0	0	0
28/09/2009	£ / R 2009/12/14	10.75	Call	Currency Future	1,280.0000	1,219.0000	(4.766)	0	0	0
28/09/2009	£ / R 2009/12/14	11.30	Call	Currency Future	799.0000	743.0000	(7.009)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2009/12/14	17.50	Put	Currency Future	5,519.0000	5,578.0000	1.069	0	0	0
28/09/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,956.0000	2,005.0000	2.505	0	0	0
28/09/2009	£ / R 2009/12/14	10.10	Call	Currency Future	1,910.0000	1,848.0000	(3.246)	0	0	0
28/09/2009	£ / R 2009/12/14	19.90	Put	Currency Future	7,915.0000	7,975.0000	0.758	0	0	0
28/09/2009	£ / R 2009/12/14	18.90	Put	Currency Future	6,916.0000	6,976.0000	0.868	0	0	0
28/09/2009	£ / R 2009/12/14	14.90	Put	Currency Future	2,934.0000	2,990.0000	1.909	0	0	0
28/09/2009	£ / R 2009/12/14	19.55	Put	Currency Future	7,565.0000	7,625.0000	0.793	0	0	0
28/09/2009	£ / R 2009/12/14	14.35	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
28/09/2009	£ / R 2009/12/14	9.75	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/09/2009	£ / R 2009/12/14	18.60	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R 2009/12/14	19.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	11.10	Call	Currency Future	959.0000	905.0000	(5.631)	0	0	0
28/09/2009	£ / R 2009/12/14	19.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R 2009/12/14	10.55	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	£ / R 2009/12/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	13.85	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
28/09/2009	£ / R 2009/12/14	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	14.35	Put	Currency Future	2,393.0000	2,446.0000	2.215	0	0	0
28/09/2009	£ / R 2009/12/14	9.75	Call	Currency Future	2,252.0000	2,191.0000	(2.709)	0	0	0
28/09/2009	£ / R 2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	11.30	Put	Currency Future	112.0000	117.0000	4.464	0	0	0
28/09/2009	£ / R 2009/12/14	13.80	Call	Currency Future	47.0000	35.0000	(25.532)	0	0	0
28/09/2009	£ / R 2009/12/14	15.50	Put	Currency Future	3,529.0000	3,586.0000	1.615	0	0	0
28/09/2009	£ / R 2009/12/14	11.10	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
28/09/2009	£ / R 2009/12/14	19.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	£ / R 2009/12/14	16.90	Put	Currency Future	4,921.0000	4,979.0000	1.179	0	0	0
28/09/2009	£ / R 2009/12/14	14.95	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
28/09/2009	£ / R 2009/12/14	12.45	Put	Currency Future	675.0000	698.0000	3.407	0	0	0
28/09/2009	£ / R 2009/12/14	14.85	Call	Currency Future	22.0000	17.0000	(22.727)	0	0	0
28/09/2009	£ / R 2009/12/14	8.60	Call	Currency Future	3,390.0000	3,329.0000	(1.799)	0	0	0
28/09/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,861.0000	1,909.0000	2.579	0	0	0
28/09/2009	£ / R 2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R 2009/12/14	17.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R 2009/12/14	10.80	Call	Currency Future	1,233.0000	1,172.0000	(4.947)	0	0	0
28/09/2009	£ / R 2009/12/14	12.00	Call	Currency Future	358.0000	308.0000	(13.966)	0	0	0
28/09/2009	£ / R 2009/12/14	20.90	Put	Currency Future	8,914.0000	8,974.0000	0.673	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2009/12/14	14.55	Put	Currency Future	2,589.0000	2,644.0000	2.124	0	0	0
28/09/2009	£ / R 2009/12/14	9.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R 2009/12/14	14.40	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
28/09/2009	£ / R 2009/12/14	10.75	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
28/09/2009	£ / R 2009/12/14	20.60	Put	Currency Future	8,614.0000	8,674.0000	0.697	0	0	0
28/09/2009	£ / R 2009/12/14	13.20	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0
28/09/2009	£ / R 2009/12/14	10.10	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/09/2009	£ / R 2009/12/14	11.80	Call	Currency Future	463.0000	404.0000	(12.743)	0	0	0
28/09/2009	£ / R 2009/12/14	13.95	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
28/09/2009	£ / R 2009/12/14	15.45	Put	Currency Future	3,479.0000	3,536.0000	1.638	0	0	0
28/09/2009	£ / R 2009/12/14	14.40	Put	Currency Future	2,442.0000	2,496.0000	2.211	0	0	0
28/09/2009	£ / R 2009/12/14	11.75	Put	Currency Future	255.0000	257.0000	0.784	0	0	0
28/09/2009	£ / R 2009/12/14	8.60	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	13.20	Put	Currency Future	1,302.0000	1,343.0000	3.149	0	0	0
28/09/2009	£ / R 2009/12/14	13.45	Call	Currency Future	68.0000	52.0000	(23.529)	0	0	0
28/09/2009	£ / R 2009/12/14	11.80	Put	Currency Future	276.0000	278.0000	0.725	0	0	0
28/09/2009	£ / R 2009/12/14	12.00	Put	Currency Future	371.0000	382.0000	2.965	0	0	0
28/09/2009	£ / R 2009/12/14	14.55	Call	Currency Future	26.0000	20.0000	(23.077)	0	0	0
28/09/2009	£ / R 2009/12/14	14.85	Put	Currency Future	2,885.0000	2,940.0000	1.906	0	0	0
28/09/2009	£ / R 2009/12/14	11.75	Call	Currency Future	492.0000	433.0000	(11.992)	0	0	0
28/09/2009	£ / R 2009/12/14	18.60	Put	Currency Future	6,616.0000	6,676.0000	0.907	0	0	0
28/09/2009	£ / R 2009/12/14	19.50	Put	Currency Future	7,515.0000	7,575.0000	0.798	0	0	0
28/09/2009	£ / R 2009/12/14	13.45	Put	Currency Future	1,531.0000	1,575.0000	2.874	0	0	0
28/09/2009	£ / R 2009/12/14	10.80	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
28/09/2009	£ / R 2009/12/14	16.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	£ / R 2009/12/14	14.15	Put	Currency Future	2,198.0000	2,250.0000	2.366	0	0	0
28/09/2009	£ / R 2009/12/14	14.50	Put	Currency Future	2,540.0000	2,594.0000	2.126	0	0	0
28/09/2009	£ / R 2009/12/14	20.55	Put	Currency Future	8,564.0000	8,625.0000	0.712	0	0	0
28/09/2009	£ / R 2009/12/14	12.80	Put	Currency Future	954.0000	986.0000	3.354	0	0	0
28/09/2009	£ / R 2009/12/14	11.70	Put	Currency Future	235.0000	237.0000	0.851	0	0	0
28/09/2009	£ / R 2009/12/14	17.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,766.0000	1,813.0000	2.661	0	0	0
28/09/2009	£ / R 2009/12/14	9.25	Call	Currency Future	2,745.0000	2,683.0000	(2.259)	0	0	0
28/09/2009	£ / R 2009/12/14	17.80	Put	Currency Future	5,818.0000	5,877.0000	1.014	0	0	0
28/09/2009	£ / R 2009/12/14	13.35	Put	Currency Future	1,439.0000	1,482.0000	2.988	0	0	0
28/09/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,766.0000	1,813.0000	2.661	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,721.0000	4,780.0000	1.250	0	0	0
28/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
28/09/2009	£ / R	2009/12/14	13.90	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
28/09/2009	£ / R	2009/12/14	19.15	Put	Currency Future	7,166.0000	7,226.0000	0.837	0	0	0
28/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
28/09/2009	£ / R	2009/12/14	21.15	Put	Currency Future	9,164.0000	9,224.0000	0.655	0	0	0
28/09/2009	£ / R	2009/12/14	18.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,578.0000	1,622.0000	2.788	0	0	0
28/09/2009	£ / R	2009/12/14	8.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	15.15	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
28/09/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,716.0000	6,776.0000	0.893	0	0	0
28/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	15.70	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
28/09/2009	£ / R	2009/12/14	12.15	Put	Currency Future	464.0000	479.0000	3.233	0	0	0
28/09/2009	£ / R	2009/12/14	13.50	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
28/09/2009	£ / R	2009/12/14	12.15	Call	Currency Future	301.0000	255.0000	(15.282)	0	0	0
28/09/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	16.70	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	75.0000	58.0000	(22.667)	0	0	0
28/09/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,514.0000	9,574.0000	0.631	0	0	0
28/09/2009	£ / R	2009/12/14	17.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,485.0000	1,528.0000	2.896	0	0	0
28/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,908.0000	1,957.0000	2.568	0	0	0
28/09/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,092.0000	3,031.0000	(1.973)	0	0	0
28/09/2009	£ / R	2009/12/14	19.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,714.0000	8,774.0000	0.689	0	0	0
28/09/2009	£ / R	2009/12/14	17.15	Put	Currency Future	5,170.0000	5,228.0000	1.122	0	0	0
28/09/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,984.0000	3,040.0000	1.877	0	0	0
28/09/2009	£ / R	2009/12/14	21.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,908.0000	1,957.0000	2.568	0	0	0
28/09/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,348.0000	1,389.0000	3.042	0	0	0
28/09/2009	£ / R	2009/12/14	9.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2009/12/14	14.65	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/09/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,485.0000	1,528.0000	2.896	0	0	0
28/09/2009	£ / R	2009/12/14	13.25	Call	Currency Future	84.0000	65.0000	(22.619)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,764.0000	1,701.0000	(3.571)	0	0	0
28/09/2009	£ / R	2009/12/14	15.05	Put	Currency Future	3,083.0000	3,139.0000	1.816	0	0	0
28/09/2009	£ / R	2009/12/14	15.25	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/09/2009	£ / R	2009/12/14	15.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
28/09/2009	£ / R	2009/12/14	13.40	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
28/09/2009	£ / R	2009/12/14	11.25	Call	Currency Future	837.0000	782.0000	(6.571)	0	0	0
28/09/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,688.0000	2,742.0000	2.009	0	0	0
28/09/2009	£ / R	2009/12/14	14.15	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
28/09/2009	£ / R	2009/12/14	13.95	Put	Currency Future	2,004.0000	2,054.0000	2.495	0	0	0
28/09/2009	£ / R	2009/12/14	14.90	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
28/09/2009	£ / R	2009/12/14	15.45	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/09/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,934.0000	2,990.0000	1.909	0	0	0
28/09/2009	£ / R	2009/12/14	14.50	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
28/09/2009	£ / R	2009/12/14	13.85	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
28/09/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,464.0000	9,524.0000	0.634	0	0	0
28/09/2009	£ / R	2009/12/14	13.70	Call	Currency Future	52.0000	39.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,341.0000	3,279.0000	(1.856)	0	0	0
28/09/2009	£ / R	2009/12/14	16.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	13.20	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0
28/09/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,664.0000	8,724.0000	0.693	0	0	0
28/09/2009	£ / R	2009/12/14	18.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,465.0000	7,525.0000	0.804	0	0	0
28/09/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,302.0000	1,343.0000	3.149	0	0	0
28/09/2009	£ / R	2009/12/14	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,281.0000	3,337.0000	1.707	0	0	0
28/09/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,666.0000	6,726.0000	0.900	0	0	0
28/09/2009	£ / R	2009/12/14	11.15	Put	Currency Future	81.0000	87.0000	7.407	0	0	0
28/09/2009	£ / R	2009/12/14	11.25	Put	Currency Future	101.0000	106.0000	4.950	0	0	0
28/09/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,672.0000	4,730.0000	1.241	0	0	0
28/09/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,291.0000	3,230.0000	(1.854)	0	0	0
28/09/2009	£ / R	2009/12/14	17.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	18.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,269.0000	5,328.0000	1.120	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2009/12/14	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	16.65	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,264.0000	9,324.0000	0.648	0	0	0
28/09/2009	£ / R	2009/12/14	8.65	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	£ / R	2009/12/14	17.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2009/12/14	14.00	Put	Currency Future	2,052.0000	2,103.0000	2.485	0	0	0
28/09/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,266.0000	7,326.0000	0.826	0	0	0
28/09/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,469.0000	5,528.0000	1.079	0	0	0
28/09/2009	£ / R	2009/12/14	10.25	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,572.0000	4,631.0000	1.290	0	0	0
28/09/2009	£ / R	2009/12/14	8.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,440.0000	3,379.0000	(1.773)	0	0	0
28/09/2009	£ / R	2009/12/14	11.15	Call	Currency Future	918.0000	863.0000	(5.991)	0	0	0
28/09/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,182.0000	3,238.0000	1.760	0	0	0
28/09/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,566.0000	6,626.0000	0.914	0	0	0
28/09/2009	£ / R	2009/12/14	10.15	Call	Currency Future	1,861.0000	1,799.0000	(3.332)	0	0	0
28/09/2009	£ / R	2009/12/14	10.15	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
28/09/2009	£ / R	2009/12/14	9.15	Call	Currency Future	2,844.0000	2,782.0000	(2.180)	0	0	0
28/09/2009	£ / R	2009/12/14	9.15	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,439.0000	1,482.0000	2.988	0	0	0
28/09/2009	£ / R	2009/12/14	13.35	Call	Currency Future	75.0000	58.0000	(22.667)	0	0	0
28/09/2009	£ / R	2010/03/15			Currency Future	12.1935	12.1351	(0.479)	12.2100	12.1200	629
28/09/2009	£ / R	2010/03/15	13.05	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	0
28/09/2009	£ / R	2010/03/15	21.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	13.85	Call	Currency Future	201.0000	175.0000	(12.935)	0	0	0
28/09/2009	£ / R	2010/03/15	9.30	Call	Currency Future	2,920.0000	2,860.0000	(2.055)	0	0	0
28/09/2009	£ / R	2010/03/15	9.20	Call	Currency Future	3,018.0000	2,958.0000	(1.988)	0	0	0
28/09/2009	£ / R	2010/03/15	21.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,827.0000	5,882.0000	0.944	0	0	0
28/09/2009	£ / R	2010/03/15	10.10	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
28/09/2009	£ / R	2010/03/15	13.05	Put	Currency Future	1,179.0000	1,200.0000	1.781	0	0	0
28/09/2009	£ / R	2010/03/15	11.40	Put	Currency Future	212.0000	206.0000	(2.830)	0	0	0
28/09/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,657.0000	3,597.0000	(1.641)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	21.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	20.00	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,231.0000	1,162.0000	(5.605)	0	0	0
28/09/2009	£ / R	2010/03/15	12.40	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	0
28/09/2009	£ / R	2010/03/15	18.55	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
28/09/2009	£ / R	2010/03/15	21.30	Put	Currency Future	9,111.0000	9,169.0000	0.637	0	0	0
28/09/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,817.0000	7,874.0000	0.729	0	0	0
28/09/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,142.0000	2,081.0000	(2.848)	0	0	0
28/09/2009	£ / R	2010/03/15	12.40	Put	Currency Future	700.0000	709.0000	1.286	0	0	0
28/09/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,857.0000	1,890.0000	1.777	0	0	0
28/09/2009	£ / R	2010/03/15	20.55	Put	Currency Future	8,365.0000	8,421.0000	0.669	0	0	0
28/09/2009	£ / R	2010/03/15	17.30	Put	Currency Future	5,133.0000	5,186.0000	1.033	0	0	0
28/09/2009	£ / R	2010/03/15	9.20	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	£ / R	2010/03/15	22.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	11.10	Put	Currency Future	138.0000	127.0000	(7.971)	0	0	0
28/09/2009	£ / R	2010/03/15	15.40	Call	Currency Future	73.0000	56.0000	(23.288)	0	0	0
28/09/2009	£ / R	2010/03/15	13.25	Call	Currency Future	284.0000	250.0000	(11.972)	0	0	0
28/09/2009	£ / R	2010/03/15	8.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	£ / R	2010/03/15	17.30	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	£ / R	2010/03/15	10.20	Call	Currency Future	2,046.0000	1,986.0000	(2.933)	0	0	0
28/09/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,809.0000	9,867.0000	0.591	0	0	0
28/09/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,265.0000	8,322.0000	0.690	0	0	0
28/09/2009	£ / R	2010/03/15	18.10	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/09/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,232.0000	5,285.0000	1.013	0	0	0
28/09/2009	£ / R	2010/03/15	13.25	Put	Currency Future	1,341.0000	1,365.0000	1.790	0	0	0
28/09/2009	£ / R	2010/03/15	20.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/03/15	19.30	Put	Currency Future	7,120.0000	7,176.0000	0.787	0	0	0
28/09/2009	£ / R	2010/03/15	10.20	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
28/09/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,369.0000	7,425.0000	0.760	0	0	0
28/09/2009	£ / R	2010/03/15	18.00	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/09/2009	£ / R	2010/03/15	12.10	Put	Currency Future	517.0000	518.0000	0.193	0	0	0
28/09/2009	£ / R	2010/03/15	12.90	Put	Currency Future	1,061.0000	1,079.0000	1.697	0	0	0
28/09/2009	£ / R	2010/03/15	19.40	Put	Currency Future	7,219.0000	7,276.0000	0.790	0	0	0
28/09/2009	£ / R	2010/03/15	21.95	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,424.0000	1,450.0000	1.826	0	0	0
28/09/2009	£ / R	2010/03/15	18.55	Put	Currency Future	6,373.0000	6,429.0000	0.879	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	19.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	11.20	Call	Currency Future	1,147.0000	1,082.0000	(5.667)	0	0	0
28/09/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,238.0000	2,178.0000	(2.681)	0	0	0
28/09/2009	£ / R	2010/03/15	18.45	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,909.0000	9,967.0000	0.585	0	0	0
28/09/2009	£ / R	2010/03/15	12.90	Call	Currency Future	354.0000	314.0000	(11.299)	0	0	11,630
28/09/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,280.0000	3,321.0000	1.250	0	0	0
28/09/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,560.0000	9,618.0000	0.607	0	0	0
28/09/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,361.0000	9,418.0000	0.609	0	0	0
28/09/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,856.0000	3,900.0000	1.141	0	0	0
28/09/2009	£ / R	2010/03/15	22.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	17.40	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	15.20	Call	Currency Future	84.0000	65.0000	(22.619)	0	0	0
28/09/2009	£ / R	2010/03/15	19.55	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	13.00	Put	Currency Future	1,139.0000	1,159.0000	1.756	0	0	0
28/09/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,917.0000	7,974.0000	0.720	0	0	0
28/09/2009	£ / R	2010/03/15	19.40	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	13.35	Call	Currency Future	268.0000	235.0000	(12.313)	0	0	0
28/09/2009	£ / R	2010/03/15	11.20	Put	Currency Future	153.0000	146.0000	(4.575)	0	0	0
28/09/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,317.0000	1,249.0000	(5.163)	0	0	0
28/09/2009	£ / R	2010/03/15	20.45	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	£ / R	2010/03/15	20.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	£ / R	2010/03/15	16.30	Put	Currency Future	4,148.0000	4,194.0000	1.109	0	0	0
28/09/2009	£ / R	2010/03/15	11.00	Put	Currency Future	124.0000	114.0000	(8.065)	0	0	0
28/09/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,274.0000	6,330.0000	0.893	0	0	0
28/09/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,926.0000	5,982.0000	0.945	0	0	0
28/09/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,006.0000	941.0000	(6.461)	0	0	0
28/09/2009	£ / R	2010/03/15	20.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	12.00	Call	Currency Future	658.0000	599.0000	(8.967)	0	0	0
28/09/2009	£ / R	2010/03/15	12.10	Call	Currency Future	610.0000	553.0000	(9.344)	0	0	0
28/09/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,414.0000	8,471.0000	0.677	0	0	0
28/09/2009	£ / R	2010/03/15	13.90	Call	Currency Future	195.0000	171.0000	(12.308)	0	0	0
28/09/2009	£ / R	2010/03/15	12.00	Put	Currency Future	464.0000	464.0000	-	0	0	0
28/09/2009	£ / R	2010/03/15	14.20	Put	Currency Future	0.0000	2,208.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	16.10	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0
28/09/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,902.0000	1,935.0000	1.735	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	13.00	Call	Currency Future	332.0000	294.0000	(11.446)	0	0	0
28/09/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,953.0000	3,997.0000	1.113	0	0	0
28/09/2009	£ / R	2010/03/15	21.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	16.30	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
28/09/2009	£ / R	2010/03/15	16.00	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
28/09/2009	£ / R	2010/03/15	18.20	Put	Currency Future	0.0000	6,081.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	12.85	Put	Currency Future	1,023.0000	1,040.0000	1.662	0	0	0
28/09/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,767.0000	7,824.0000	0.734	0	0	0
28/09/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,423.0000	6,479.0000	0.872	0	0	0
28/09/2009	£ / R	2010/03/15	15.30	Put	Currency Future	3,185.0000	3,225.0000	1.256	0	0	0
28/09/2009	£ / R	2010/03/15	10.00	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
28/09/2009	£ / R	2010/03/15	20.20	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	19.95	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	8.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	15.30	Call	Currency Future	78.0000	61.0000	(21.795)	0	0	0
28/09/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,959.0000	10,017.0000	0.582	0	0	0
28/09/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,295.0000	4,343.0000	1.118	0	0	0
28/09/2009	£ / R	2010/03/15	13.20	Put	Currency Future	1,300.0000	1,323.0000	1.769	0	0	0
28/09/2009	£ / R	2010/03/15	18.60	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/03/15	19.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	18.20	Call	Currency Future	0.0000	16.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,812.0000	1,750.0000	(3.422)	0	0	0
28/09/2009	£ / R	2010/03/15	12.55	Call	Currency Future	446.0000	400.0000	(10.314)	0	0	0
28/09/2009	£ / R	2010/03/15	12.20	Call	Currency Future	566.0000	513.0000	(9.364)	0	0	0
28/09/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,094.0000	2,033.0000	(2.913)	0	0	0
28/09/2009	£ / R	2010/03/15	16.20	Put	Currency Future	0.0000	4,096.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	10.45	Put	Currency Future	69.0000	65.0000	(5.797)	0	0	0
28/09/2009	£ / R	2010/03/15	12.55	Put	Currency Future	803.0000	814.0000	1.370	0	0	0
28/09/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,607.0000	3,548.0000	(1.636)	0	0	0
28/09/2009	£ / R	2010/03/15	12.20	Put	Currency Future	573.0000	578.0000	0.873	0	0	0
28/09/2009	£ / R	2010/03/15	21.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	10.15	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
28/09/2009	£ / R	2010/03/15	16.20	Call	Currency Future	0.0000	31.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,211.0000	9,269.0000	0.630	0	0	0
28/09/2009	£ / R	2010/03/15	21.95	Put	Currency Future	9,760.0000	9,817.0000	0.584	0	0	0
28/09/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,418.0000	7,475.0000	0.768	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	14.20	Call	Currency Future	0.0000	143.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	11.45	Call	Currency Future	972.0000	908.0000	(6.584)	0	0	0
28/09/2009	£ / R	2010/03/15	13.20	Call	Currency Future	293.0000	258.0000	(11.945)	0	0	0
28/09/2009	£ / R	2010/03/15	12.80	Call	Currency Future	378.0000	336.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,568.0000	7,625.0000	0.753	0	0	0
28/09/2009	£ / R	2010/03/15	11.45	Put	Currency Future	229.0000	223.0000	(2.620)	0	0	0
28/09/2009	£ / R	2010/03/15	9.30	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	£ / R	2010/03/15	9.45	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,638.0000	1,667.0000	1.770	0	0	0
28/09/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,967.0000	8,024.0000	0.715	0	0	0
28/09/2009	£ / R	2010/03/15	12.45	Call	Currency Future	477.0000	429.0000	(10.063)	0	0	0
28/09/2009	£ / R	2010/03/15	13.15	Call	Currency Future	303.0000	267.0000	(11.881)	0	0	0
28/09/2009	£ / R	2010/03/15	12.80	Put	Currency Future	985.0000	1,001.0000	1.624	0	0	0
28/09/2009	£ / R	2010/03/15	10.40	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
28/09/2009	£ / R	2010/03/15	13.60	Call	Currency Future	231.0000	202.0000	(12.554)	0	0	0
28/09/2009	£ / R	2010/03/15	10.30	Call	Currency Future	1,952.0000	1,891.0000	(3.125)	0	0	0
28/09/2009	£ / R	2010/03/15	17.20	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,410.0000	9,468.0000	0.616	0	0	0
28/09/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,189.0000	1,119.0000	(5.887)	0	0	0
28/09/2009	£ / R	2010/03/15	8.20	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,773.0000	2,713.0000	(2.164)	0	0	0
28/09/2009	£ / R	2010/03/15	9.40	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,075.0000	1,010.0000	(6.047)	0	0	0
28/09/2009	£ / R	2010/03/15	12.25	Call	Currency Future	547.0000	495.0000	(9.506)	0	0	0
28/09/2009	£ / R	2010/03/15	20.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	£ / R	2010/03/15	8.20	Call	Currency Future	0.0000	3,943.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	13.15	Put	Currency Future	1,259.0000	1,282.0000	1.827	0	0	0
28/09/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,262.0000	2,298.0000	1.592	0	0	0
28/09/2009	£ / R	2010/03/15	11.25	Put	Currency Future	167.0000	160.0000	(4.192)	0	0	0
28/09/2009	£ / R	2010/03/15	16.15	Put	Currency Future	4,001.0000	4,046.0000	1.125	0	0	0
28/09/2009	£ / R	2010/03/15	16.45	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
28/09/2009	£ / R	2010/03/15	14.30	Call	Currency Future	156.0000	133.0000	(14.744)	0	0	0
28/09/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,110.0000	1,045.0000	(5.856)	0	0	0
28/09/2009	£ / R	2010/03/15	11.15	Put	Currency Future	145.0000	134.0000	(7.586)	0	0	0
28/09/2009	£ / R	2010/03/15	8.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,610.0000	9,668.0000	0.604	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	12.30	Put	Currency Future	635.0000	642.0000	1.102	0	0	0
28/09/2009	£ / R	2010/03/15	12.25	Put	Currency Future	604.0000	609.0000	0.828	0	0	0
28/09/2009	£ / R	2010/03/15	16.15	Call	Currency Future	45.0000	31.0000	(31.111)	0	0	0
28/09/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,190.0000	2,130.0000	(2.740)	0	0	0
28/09/2009	£ / R	2010/03/15	14.45	Call	Currency Future	140.0000	118.0000	(15.714)	0	0	0
28/09/2009	£ / R	2010/03/15	12.95	Put	Currency Future	1,100.0000	1,119.0000	1.727	0	0	0
28/09/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	£ / R	2010/03/15	12.30	Call	Currency Future	529.0000	477.0000	(9.830)	0	0	0
28/09/2009	£ / R	2010/03/15	15.25	Call	Currency Future	81.0000	63.0000	(22.222)	0	0	0
28/09/2009	£ / R	2010/03/15	12.15	Call	Currency Future	588.0000	532.0000	(9.524)	0	0	0
28/09/2009	£ / R	2010/03/15	12.95	Call	Currency Future	343.0000	304.0000	(11.370)	0	0	0
28/09/2009	£ / R	2010/03/15	12.85	Call	Currency Future	366.0000	325.0000	(11.202)	0	0	0
28/09/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,618.0000	7,674.0000	0.735	0	0	0
28/09/2009	£ / R	2010/03/15	11.30	Put	Currency Future	181.0000	174.0000	(3.867)	0	0	0
28/09/2009	£ / R	2010/03/15	15.25	Put	Currency Future	3,138.0000	3,178.0000	1.275	0	0	0
28/09/2009	£ / R	2010/03/15	12.15	Put	Currency Future	544.0000	547.0000	0.551	0	0	0
28/09/2009	£ / R	2010/03/15	10.40	Call	Currency Future	1,858.0000	1,797.0000	(3.283)	0	0	0
28/09/2009	£ / R	2010/03/15	13.80	Call	Currency Future	206.0000	180.0000	(12.621)	0	0	0
28/09/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,947.0000	1,981.0000	1.746	0	0	0
28/09/2009	£ / R	2010/03/15	10.30	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
28/09/2009	£ / R	2010/03/15	17.25	Call	Currency Future	27.0000	21.0000	(22.222)	0	0	0
28/09/2009	£ / R	2010/03/15	22.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,706.0000	3,646.0000	(1.619)	0	0	0
28/09/2009	£ / R	2010/03/15	13.95	Call	Currency Future	190.0000	166.0000	(12.632)	0	0	0
28/09/2009	£ / R	2010/03/15	19.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	£ / R	2010/03/15	21.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,976.0000	6,032.0000	0.937	0	0	0
28/09/2009	£ / R	2010/03/15	12.45	Put	Currency Future	734.0000	744.0000	1.362	0	0	0
28/09/2009	£ / R	2010/03/15	10.25	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
28/09/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,397.0000	2,433.0000	1.502	0	0	0
28/09/2009	£ / R	2010/03/15	18.50	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/03/15	13.75	Call	Currency Future	212.0000	185.0000	(12.736)	0	0	0
28/09/2009	£ / R	2010/03/15	9.05	Call	Currency Future	3,165.0000	3,105.0000	(1.896)	0	0	0
28/09/2009	£ / R	2010/03/15	19.25	Put	Currency Future	7,070.0000	7,126.0000	0.792	0	0	0
28/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,725.0000	1,756.0000	1.797	0	0	0
28/09/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,327.0000	3,369.0000	1.262	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	13.75	Put	Currency Future	1,769.0000	1,800.0000	1.752	0	0	0
28/09/2009	£ / R	2010/03/15	9.15	Call	Currency Future	3,067.0000	3,007.0000	(1.956)	0	0	0
28/09/2009	£ / R	2010/03/15	17.25	Put	Currency Future	5,084.0000	5,136.0000	1.023	0	0	0
28/09/2009	£ / R	2010/03/15	20.20	Put	Currency Future	0.0000	8,073.0000	100.000	0	0	0
28/09/2009	£ / R	2010/03/15	19.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	19.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	£ / R	2010/03/15	8.50	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	10.25	Call	Currency Future	1,999.0000	1,938.0000	(3.052)	0	0	0
28/09/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,755.0000	3,696.0000	(1.571)	0	0	0
28/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	218.0000	191.0000	(12.385)	0	0	0
28/09/2009	£ / R	2010/03/15	15.50	Put	Currency Future	3,375.0000	3,417.0000	1.244	0	0	0
28/09/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,813.0000	1,845.0000	1.765	0	0	0
28/09/2009	£ / R	2010/03/15	14.10	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
28/09/2009	£ / R	2010/03/15	9.25	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	£ / R	2010/03/15	16.50	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
28/09/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,668.0000	7,724.0000	0.730	0	0	0
28/09/2009	£ / R	2010/03/15	9.25	Call	Currency Future	2,969.0000	2,909.0000	(2.021)	0	0	0
28/09/2009	£ / R	2010/03/15	15.45	Call	Currency Future	71.0000	54.0000	(23.944)	0	0	0
28/09/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,219.0000	1,240.0000	1.723	0	0	0
28/09/2009	£ / R	2010/03/15	15.50	Call	Currency Future	69.0000	52.0000	(24.638)	0	0	0
28/09/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,323.0000	6,380.0000	0.901	0	0	0
28/09/2009	£ / R	2010/03/15	13.55	Put	Currency Future	1,594.0000	1,623.0000	1.819	0	0	0
28/09/2009	£ / R	2010/03/15	14.10	Put	Currency Future	2,082.0000	2,118.0000	1.729	0	0	0
28/09/2009	£ / R	2010/03/15	21.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	13.10	Call	Currency Future	312.0000	276.0000	(11.538)	0	0	0
28/09/2009	£ / R	2010/03/15	16.50	Put	Currency Future	4,344.0000	4,392.0000	1.105	0	0	0
28/09/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,315.0000	8,372.0000	0.686	0	0	0
28/09/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,725.0000	1,756.0000	1.797	0	0	0
28/09/2009	£ / R	2010/03/15	12.50	Call	Currency Future	461.0000	414.0000	(10.195)	0	0	0
28/09/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,269.0000	7,325.0000	0.770	0	0	0
28/09/2009	£ / R	2010/03/15	17.50	Put	Currency Future	5,331.0000	5,385.0000	1.013	0	0	0
28/09/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	£ / R	2010/03/15	20.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/03/15	13.70	Call	Currency Future	218.0000	191.0000	(12.385)	0	0	0
28/09/2009	£ / R	2010/03/15	12.05	Call	Currency Future	634.0000	576.0000	(9.148)	0	0	0
28/09/2009	£ / R	2010/03/15	19.85	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	10.05	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
28/09/2009	£ / R	2010/03/15	12.50	Put	Currency Future	768.0000	779.0000	1.432	0	0	0
28/09/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,261.0000	9,318.0000	0.615	0	0	0
28/09/2009	£ / R	2010/03/15	17.50	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	19.90	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	20.90	Put	Currency Future	8,713.0000	8,770.0000	0.654	0	0	0
28/09/2009	£ / R	2010/03/15	13.55	Call	Currency Future	238.0000	208.0000	(12.605)	0	0	0
28/09/2009	£ / R	2010/03/15	13.30	Put	Currency Future	1,382.0000	1,408.0000	1.881	0	0	0
28/09/2009	£ / R	2010/03/15	16.05	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
28/09/2009	£ / R	2010/03/15	17.45	Call	Currency Future	25.0000	20.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	18.90	Put	Currency Future	6,721.0000	6,778.0000	0.848	0	0	0
28/09/2009	£ / R	2010/03/15	13.30	Call	Currency Future	276.0000	243.0000	(11.957)	0	0	0
28/09/2009	£ / R	2010/03/15	21.25	Put	Currency Future	9,061.0000	9,119.0000	0.640	0	0	0
28/09/2009	£ / R	2010/03/15	12.05	Put	Currency Future	490.0000	491.0000	0.204	0	0	0
28/09/2009	£ / R	2010/03/15	12.60	Put	Currency Future	838.0000	851.0000	1.551	0	0	0
28/09/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,335.0000	2,274.0000	(2.612)	0	0	0
28/09/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,281.0000	5,335.0000	1.023	0	0	0
28/09/2009	£ / R	2010/03/15	14.50	Put	Currency Future	2,442.0000	2,478.0000	1.474	0	0	0
28/09/2009	£ / R	2010/03/15	8.90	Call	Currency Future	3,312.0000	3,252.0000	(1.812)	0	0	0
28/09/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,509.0000	1,536.0000	1.789	0	0	0
28/09/2009	£ / R	2010/03/15	19.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	£ / R	2010/03/15	11.50	Put	Currency Future	246.0000	240.0000	(2.439)	0	0	0
28/09/2009	£ / R	2010/03/15	20.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	18.15	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	£ / R	2010/03/15	12.60	Call	Currency Future	432.0000	386.0000	(10.648)	0	0	0
28/09/2009	£ / R	2010/03/15	16.85	Put	Currency Future	4,689.0000	4,739.0000	1.066	0	0	0
28/09/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,660.0000	9,718.0000	0.600	0	0	0
28/09/2009	£ / R	2010/03/15	8.90	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	£ / R	2010/03/15	14.00	Put	Currency Future	1,992.0000	2,026.0000	1.707	0	0	0
28/09/2009	£ / R	2010/03/15	8.85	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,405.0000	1,338.0000	(4.769)	0	0	0
28/09/2009	£ / R	2010/03/15	16.85	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	9.50	Call	Currency Future	2,724.0000	2,664.0000	(2.203)	0	0	0
28/09/2009	£ / R	2010/03/15	18.90	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2010/03/15	8.85	Call	Currency Future	3,361.0000	3,301.0000	(1.785)	0	0	0
28/09/2009	£ / R	2010/03/15	9.90	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	17.85	Put	Currency Future	5,678.0000	5,733.0000	0.969	0	0	0
28/09/2009	£ / R	2010/03/15	14.50	Call	Currency Future	135.0000	113.0000	(16.296)	0	0	0
28/09/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,579.0000	2,616.0000	1.435	0	0	0
28/09/2009	£ / R	2010/03/15	11.90	Call	Currency Future	708.0000	648.0000	(8.475)	0	0	0
28/09/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,383.0000	2,323.0000	(2.518)	0	0	0
28/09/2009	£ / R	2010/03/15	9.50	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	£ / R	2010/03/15	16.65	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
28/09/2009	£ / R	2010/03/15	16.90	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
28/09/2009	£ / R	2010/03/15	15.85	Put	Currency Future	3,711.0000	3,754.0000	1.159	0	0	0
28/09/2009	£ / R	2010/03/15	10.50	Put	Currency Future	72.0000	69.0000	(4.167)	0	0	0
28/09/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,717.0000	7,774.0000	0.739	0	0	0
28/09/2009	£ / R	2010/03/15	15.65	Put	Currency Future	3,519.0000	3,561.0000	1.194	0	0	0
28/09/2009	£ / R	2010/03/15	13.45	Call	Currency Future	252.0000	221.0000	(12.302)	0	0	0
28/09/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,480.0000	5,534.0000	0.985	0	0	0
28/09/2009	£ / R	2010/03/15	15.20	Put	Currency Future	3,090.0000	3,130.0000	1.294	0	0	0
28/09/2009	£ / R	2010/03/15	14.00	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
28/09/2009	£ / R	2010/03/15	17.65	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/09/2009	£ / R	2010/03/15	18.85	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,859.0000	9,917.0000	0.588	0	0	0
28/09/2009	£ / R	2010/03/15	10.90	Put	Currency Future	111.0000	103.0000	(7.207)	0	0	0
28/09/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,492.0000	4,541.0000	1.091	0	0	0
28/09/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,904.0000	3,949.0000	1.153	0	0	0
28/09/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,759.0000	3,803.0000	1.171	0	0	0
28/09/2009	£ / R	2010/03/15	15.65	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
28/09/2009	£ / R	2010/03/15	20.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
28/09/2009	£ / R	2010/03/15	18.05	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/09/2009	£ / R	2010/03/15	17.90	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,551.0000	1,580.0000	1.870	0	0	0
28/09/2009	£ / R	2010/03/15	14.65	Call	Currency Future	122.0000	101.0000	(17.213)	0	0	0
28/09/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,876.0000	5,932.0000	0.953	0	0	0
28/09/2009	£ / R	2010/03/15	15.55	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
28/09/2009	£ / R	2010/03/15	22.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,728.0000	5,783.0000	0.960	0	0	0
28/09/2009	£ / R	2010/03/15	12.65	Call	Currency Future	417.0000	373.0000	(10.552)	0	0	0
28/09/2009	£ / R	2010/03/15	9.05	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/09/2009	£ / R	2010/03/15	18.85	Put	Currency Future	6,672.0000	6,728.0000	0.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,867.0000	7,924.0000	0.725	0	0	0
28/09/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,578.0000	2,517.0000	(2.366)	0	0	0
28/09/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,912.0000	8,969.0000	0.640	0	0	0
28/09/2009	£ / R	2010/03/15	20.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	15.90	Call	Currency Future	53.0000	38.0000	(28.302)	0	0	0
28/09/2009	£ / R	2010/03/15	13.50	Call	Currency Future	245.0000	215.0000	(12.245)	0	0	0
28/09/2009	£ / R	2010/03/15	9.65	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
28/09/2009	£ / R	2010/03/15	15.15	Call	Currency Future	87.0000	68.0000	(21.839)	0	0	0
28/09/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,763.0000	2,801.0000	1.375	0	0	0
28/09/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,738.0000	4,789.0000	1.076	0	0	0
28/09/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,629.0000	1,565.0000	(3.929)	0	0	0
28/09/2009	£ / R	2010/03/15	15.15	Put	Currency Future	3,043.0000	3,083.0000	1.314	0	0	0
28/09/2009	£ / R	2010/03/15	20.85	Put	Currency Future	8,663.0000	8,720.0000	0.658	0	0	0
28/09/2009	£ / R	2010/03/15	9.85	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
28/09/2009	£ / R	2010/03/15	14.90	Call	Currency Future	103.0000	83.0000	(19.417)	0	0	0
28/09/2009	£ / R	2010/03/15	10.65	Put	Currency Future	85.0000	80.0000	(5.882)	0	0	0
28/09/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,449.0000	1,383.0000	(4.555)	0	0	0
28/09/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,809.0000	2,848.0000	1.388	0	0	0
28/09/2009	£ / R	2010/03/15	14.15	Call	Currency Future	171.0000	149.0000	(12.865)	0	0	0
28/09/2009	£ / R	2010/03/15	11.65	Call	Currency Future	847.0000	784.0000	(7.438)	0	0	0
28/09/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,862.0000	8,920.0000	0.654	0	0	0
28/09/2009	£ / R	2010/03/15	15.85	Call	Currency Future	55.0000	39.0000	(29.091)	0	0	0
28/09/2009	£ / R	2010/03/15	12.65	Put	Currency Future	874.0000	888.0000	1.602	0	0	0
28/09/2009	£ / R	2010/03/15	21.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	10.85	Put	Currency Future	106.0000	98.0000	(7.547)	0	0	0
28/09/2009	£ / R	2010/03/15	11.90	Put	Currency Future	414.0000	413.0000	(0.242)	0	0	0
28/09/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,487.0000	2,524.0000	1.488	0	0	0
28/09/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,871.0000	6,927.0000	0.815	0	0	0
28/09/2009	£ / R	2010/03/15	11.85	Put	Currency Future	390.0000	388.0000	(0.513)	0	0	0
28/09/2009	£ / R	2010/03/15	11.50	Call	Currency Future	940.0000	876.0000	(6.809)	0	0	0
28/09/2009	£ / R	2010/03/15	11.65	Put	Currency Future	303.0000	299.0000	(1.320)	0	0	0
28/09/2009	£ / R	2010/03/15	19.05	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	8.95	Call	Currency Future	3,263.0000	3,203.0000	(1.839)	0	0	0
28/09/2009	£ / R	2010/03/15	14.85	Call	Currency Future	106.0000	86.0000	(18.868)	0	0	0
28/09/2009	£ / R	2010/03/15	10.50	Call	Currency Future	1,766.0000	1,704.0000	(3.511)	0	0	0
28/09/2009	£ / R	2010/03/15	11.05	Call	Currency Future	1,274.0000	1,206.0000	(5.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	17.75	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	15.05	Call	Currency Future	93.0000	74.0000	(20.430)	0	0	0
28/09/2009	£ / R	2010/03/15	11.85	Call	Currency Future	734.0000	673.0000	(8.311)	0	0	0
28/09/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,579.0000	5,633.0000	0.968	0	0	0
28/09/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,985.0000	5,037.0000	1.043	0	0	0
28/09/2009	£ / R	2010/03/15	17.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	16.75	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
28/09/2009	£ / R	2010/03/15	15.05	Put	Currency Future	2,949.0000	2,989.0000	1.356	0	0	0
28/09/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,856.0000	2,895.0000	1.366	0	0	0
28/09/2009	£ / R	2010/03/15	19.65	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	14.15	Put	Currency Future	2,128.0000	2,164.0000	1.692	0	0	0
28/09/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,590.0000	4,640.0000	1.089	0	0	0
28/09/2009	£ / R	2010/03/15	17.05	Put	Currency Future	4,886.0000	4,937.0000	1.044	0	0	0
28/09/2009	£ / R	2010/03/15	8.95	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/09/2009	£ / R	2010/03/15	17.95	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,822.0000	2,762.0000	(2.126)	0	0	0
28/09/2009	£ / R	2010/03/15	13.65	Call	Currency Future	225.0000	196.0000	(12.889)	0	0	0
28/09/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,720.0000	1,657.0000	(3.663)	0	0	0
28/09/2009	£ / R	2010/03/15	17.05	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
28/09/2009	£ / R	2010/03/15	18.95	Put	Currency Future	6,771.0000	6,827.0000	0.827	0	0	0
28/09/2009	£ / R	2010/03/15	13.65	Put	Currency Future	1,681.0000	1,711.0000	1.785	0	0	0
28/09/2009	£ / R	2010/03/15	9.55	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
28/09/2009	£ / R	2010/03/15	19.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	18.95	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,460.0000	9,518.0000	0.613	0	0	0
28/09/2009	£ / R	2010/03/15	11.55	Call	Currency Future	908.0000	844.0000	(7.048)	0	0	0
28/09/2009	£ / R	2010/03/15	17.15	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
28/09/2009	£ / R	2010/03/15	20.95	Put	Currency Future	8,763.0000	8,820.0000	0.650	0	0	0
28/09/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,468.0000	7,525.0000	0.763	0	0	0
28/09/2009	£ / R	2010/03/15	11.05	Put	Currency Future	131.0000	120.0000	(8.397)	0	0	0
28/09/2009	£ / R	2010/03/15	11.55	Put	Currency Future	264.0000	259.0000	(1.894)	0	0	0
28/09/2009	£ / R	2010/03/15	21.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,319.0000	7,375.0000	0.765	0	0	0
28/09/2009	£ / R	2010/03/15	20.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,287.0000	2,226.0000	(2.667)	0	0	0
28/09/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,710.0000	9,767.0000	0.587	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
28/09/2009	£ / R	2010/03/15	21.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	14.55	Call	Currency Future	131.0000	109.0000	(16.794)	0	0	0
28/09/2009	£ / R	2010/03/15	19.15	Put	Currency Future	6,970.0000	7,027.0000	0.818	0	0	0
28/09/2009	£ / R	2010/03/15	19.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	21.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,380.0000	5,434.0000	1.004	0	0	0
28/09/2009	£ / R	2010/03/15	19.10	Put	Currency Future	6,920.0000	6,977.0000	0.824	0	0	0
28/09/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,311.0000	9,368.0000	0.612	0	0	0
28/09/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,423.0000	3,465.0000	1.227	0	0	0
28/09/2009	£ / R	2010/03/15	21.10	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
28/09/2009	£ / R	2010/03/15	21.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,676.0000	2,615.0000	(2.280)	0	0	0
28/09/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,935.0000	4,987.0000	1.054	0	0	0
28/09/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,777.0000	5,832.0000	0.952	0	0	0
28/09/2009	£ / R	2010/03/15	16.55	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
28/09/2009	£ / R	2010/03/15	17.10	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
28/09/2009	£ / R	2010/03/15	8.80	Call	Currency Future	3,410.0000	3,350.0000	(1.760)	0	0	0
28/09/2009	£ / R	2010/03/15	14.05	Call	Currency Future	180.0000	157.0000	(12.778)	0	0	0
28/09/2009	£ / R	2010/03/15	17.55	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/09/2009	£ / R	2010/03/15	19.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	9.95	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
28/09/2009	£ / R	2010/03/15	15.10	Call	Currency Future	90.0000	71.0000	(21.111)	0	0	0
28/09/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,996.0000	3,036.0000	1.335	0	0	0
28/09/2009	£ / R	2010/03/15	10.95	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
28/09/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,962.0000	9,019.0000	0.636	0	0	0
28/09/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,361.0000	1,294.0000	(4.923)	0	0	0
28/09/2009	£ / R	2010/03/15	16.95	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
28/09/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,116.0000	3,056.0000	(1.926)	0	0	0
28/09/2009	£ / R	2010/03/15	15.95	Call	Currency Future	51.0000	37.0000	(27.451)	0	0	0
28/09/2009	£ / R	2010/03/15	9.10	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,808.0000	3,851.0000	1.129	0	0	0
28/09/2009	£ / R	2010/03/15	8.80	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/03/15	14.95	Call	Currency Future	99.0000	80.0000	(19.192)	0	0	0
28/09/2009	£ / R	2010/03/15	11.95	Call	Currency Future	682.0000	623.0000	(8.651)	0	0	0
28/09/2009	£ / R	2010/03/15	18.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2010/03/15	11.95	Put	Currency Future	439.0000	438.0000	(0.228)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	20.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,393.0000	4,442.0000	1.115	0	0	0
28/09/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,787.0000	4,838.0000	1.065	0	0	0
28/09/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,613.0000	8,670.0000	0.662	0	0	0
28/09/2009	£ / R	2010/03/15	14.70	Put	Currency Future	2,624.0000	2,662.0000	1.448	0	0	0
28/09/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,622.0000	6,678.0000	0.846	0	0	0
28/09/2009	£ / R	2010/03/15	14.05	Put	Currency Future	2,037.0000	2,072.0000	1.718	0	0	0
28/09/2009	£ / R	2010/03/15	13.40	Call	Currency Future	260.0000	228.0000	(12.308)	0	0	0
28/09/2009	£ / R	2010/03/15	14.70	Call	Currency Future	118.0000	97.0000	(17.797)	0	0	11,630
28/09/2009	£ / R	2010/03/15	13.40	Put	Currency Future	1,466.0000	1,493.0000	1.842	0	0	0
28/09/2009	£ / R	2010/03/15	9.15	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,481.0000	2,420.0000	(2.459)	0	0	0
28/09/2009	£ / R	2010/03/15	15.35	Call	Currency Future	76.0000	58.0000	(23.684)	0	0	0
28/09/2009	£ / R	2010/03/15	10.55	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
28/09/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,232.0000	3,273.0000	1.269	0	0	0
28/09/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,538.0000	1,474.0000	(4.161)	0	0	0
28/09/2009	£ / R	2010/03/15	17.35	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,670.0000	2,708.0000	1.423	0	0	0
28/09/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,182.0000	5,235.0000	1.023	0	0	0
28/09/2009	£ / R	2010/03/15	15.75	Call	Currency Future	58.0000	43.0000	(25.862)	0	0	0
28/09/2009	£ / R	2010/03/15	19.35	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,615.0000	3,658.0000	1.189	0	0	0
28/09/2009	£ / R	2010/03/15	12.35	Put	Currency Future	667.0000	675.0000	1.199	0	0	0
28/09/2009	£ / R	2010/03/15	9.75	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/09/2009	£ / R	2010/03/15	21.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	10.75	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
28/09/2009	£ / R	2010/03/15	19.35	Put	Currency Future	7,169.0000	7,226.0000	0.795	0	0	0
28/09/2009	£ / R	2010/03/15	12.75	Call	Currency Future	391.0000	348.0000	(10.997)	0	0	0
28/09/2009	£ / R	2010/03/15	12.35	Call	Currency Future	511.0000	460.0000	(9.980)	0	0	0
28/09/2009	£ / R	2010/03/15	11.75	Put	Currency Future	345.0000	342.0000	(0.870)	0	0	0
28/09/2009	£ / R	2010/03/15	11.35	Put	Currency Future	196.0000	190.0000	(3.061)	0	0	0
28/09/2009	£ / R	2010/03/15	14.75	Call	Currency Future	114.0000	93.0000	(18.421)	0	0	0
28/09/2009	£ / R	2010/03/15	11.35	Call	Currency Future	1,040.0000	975.0000	(6.250)	0	0	0
28/09/2009	£ / R	2010/03/15	12.75	Put	Currency Future	947.0000	963.0000	1.690	0	0	0
28/09/2009	£ / R	2010/03/15	21.20	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/03/15	11.75	Call	Currency Future	789.0000	727.0000	(7.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	19.20	Put	Currency Future	7,020.0000	7,076.0000	0.798	0	0	0
28/09/2009	£ / R	2010/03/15	19.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/03/15	21.35	Put	Currency Future	9,161.0000	9,219.0000	0.633	0	0	0
28/09/2009	£ / R	2010/03/15	21.20	Put	Currency Future	9,012.0000	9,069.0000	0.632	0	0	0
28/09/2009	£ / R	2010/03/15	9.35	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	£ / R	2010/03/15	9.35	Call	Currency Future	2,871.0000	2,811.0000	(2.090)	0	0	0
28/09/2009	£ / R	2010/03/15	10.35	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
28/09/2009	£ / R	2010/03/15	10.35	Call	Currency Future	1,905.0000	1,844.0000	(3.202)	0	0	0
28/09/2009	£ / R	2010/03/15	17.20	Put	Currency Future	5,034.0000	5,086.0000	1.033	0	0	0
28/09/2009	£ / R	2010/03/15	11.70	Put	Currency Future	324.0000	320.0000	(1.235)	0	0	0
28/09/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,583.0000	1,519.0000	(4.043)	0	0	0
28/09/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,529.0000	2,469.0000	(2.372)	0	0	0
28/09/2009	£ / R	2010/03/15	11.70	Call	Currency Future	817.0000	755.0000	(7.589)	0	0	0
28/09/2009	£ / R	2010/03/15	9.70	Put	Currency Future	36.0000	34.0000	(5.556)	0	0	0
28/09/2009	£ / R	2010/03/15	12.70	Call	Currency Future	404.0000	360.0000	(10.891)	0	0	0
28/09/2009	£ / R	2010/03/15	12.70	Put	Currency Future	910.0000	925.0000	1.648	0	0	0
28/09/2009	£ / R	2010/03/15	16.70	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
28/09/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,567.0000	3,609.0000	1.177	0	0	0
28/09/2009	£ / R	2010/03/15	15.80	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
28/09/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,717.0000	2,755.0000	1.399	0	0	0
28/09/2009	£ / R	2010/03/15	14.80	Call	Currency Future	110.0000	90.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	11.80	Put	Currency Future	367.0000	365.0000	(0.545)	0	0	0
28/09/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,663.0000	3,706.0000	1.174	0	0	0
28/09/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,639.0000	4,689.0000	1.078	0	0	0
28/09/2009	£ / R	2010/03/15	16.80	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
28/09/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,628.0000	5,683.0000	0.977	0	0	0
28/09/2009	£ / R	2010/03/15	17.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/03/15	15.70	Call	Currency Future	60.0000	44.0000	(26.667)	0	0	0
28/09/2009	£ / R	2010/03/15	11.80	Call	Currency Future	761.0000	700.0000	(8.016)	0	0	0
28/09/2009	£ / R	2010/03/15	10.80	Call	Currency Future	1,494.0000	1,428.0000	(4.418)	0	0	0
28/09/2009	£ / R	2010/03/15	17.70	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/09/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,541.0000	4,590.0000	1.079	0	0	0
28/09/2009	£ / R	2010/03/15	10.80	Put	Currency Future	100.0000	93.0000	(7.000)	0	0	0
28/09/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,529.0000	5,584.0000	0.995	0	0	0
28/09/2009	£ / R	2010/03/15	9.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
28/09/2009	£ / R	2010/03/15	9.80	Call	Currency Future	2,432.0000	2,371.0000	(2.508)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/03/15	10.70	Put	Currency Future	90.0000	84.0000	(6.667)	0	0	0
28/09/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,627.0000	2,566.0000	(2.322)	0	0	0
28/09/2009	£ / R	2010/03/15	9.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
28/09/2009	£ / R	2010/03/15	10.60	Call	Currency Future	1,674.0000	1,611.0000	(3.763)	0	0	0
28/09/2009	£ / R	2010/03/15	11.60	Call	Currency Future	877.0000	814.0000	(7.184)	0	0	0
28/09/2009	£ / R	2010/03/15	10.60	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
28/09/2009	£ / R	2010/03/15	11.60	Put	Currency Future	283.0000	279.0000	(1.413)	0	0	0
28/09/2009	£ / R	2010/03/15	14.60	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/03/15	16.60	Call	Currency Future	36.0000	26.0000	(27.778)	0	0	0
28/09/2009	£ / R	2010/03/15	15.60	Put	Currency Future	3,471.0000	3,513.0000	1.210	0	0	0
28/09/2009	£ / R	2010/03/15	15.60	Call	Currency Future	64.0000	48.0000	(25.000)	0	0	0
28/09/2009	£ / R	2010/03/15	16.60	Put	Currency Future	4,442.0000	4,491.0000	1.103	0	0	0
28/09/2009	£ / R	2010/03/15	17.60	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
28/09/2009	£ / R	2010/03/15	17.60	Put	Currency Future	5,430.0000	5,484.0000	0.994	0	0	0
28/09/2009	£ / R	2010/03/15	14.60	Put	Currency Future	2,533.0000	2,570.0000	1.461	0	0	0
28/09/2009	£ / R	2010/06/14			Currency Future	12.3972	12.3437	(0.432)	0.0000	0.0000	502
28/09/2009	£ / R	2010/06/14	12.00	Call	Currency Future	912.0000	853.0000	(6.469)	0	0	0
28/09/2009	£ / R	2010/06/14	18.30	Put	Currency Future	5,948.0000	5,988.0000	0.672	0	0	0
28/09/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,642.0000	2,671.0000	1.098	0	0	0
28/09/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,370.0000	8,421.0000	0.609	0	0	0
28/09/2009	£ / R	2010/06/14	18.50	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
28/09/2009	£ / R	2010/06/14	18.35	Call	Currency Future	44.0000	31.0000	(29.545)	0	0	0
28/09/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,726.0000	3,670.0000	(1.503)	0	0	0
28/09/2009	£ / R	2010/06/14	13.45	Call	Currency Future	434.0000	395.0000	(8.986)	0	0	0
28/09/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,379.0000	7,428.0000	0.664	0	0	0
28/09/2009	£ / R	2010/06/14	10.25	Put	Currency Future	68.0000	64.0000	(5.882)	0	0	0
28/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	200.0000	179.0000	(10.500)	0	0	0
28/09/2009	£ / R	2010/06/14	16.80	Call	Currency Future	100.0000	84.0000	(16.000)	0	0	0
28/09/2009	£ / R	2010/06/14	13.45	Put	Currency Future	1,487.0000	1,502.0000	1.009	0	0	0
28/09/2009	£ / R	2010/06/14	19.90	Put	Currency Future	7,528.0000	7,577.0000	0.651	0	0	0
28/09/2009	£ / R	2010/06/14	21.40	Put	Currency Future	9,015.0000	9,067.0000	0.577	0	0	0
28/09/2009	£ / R	2010/06/14	19.75	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,369.0000	1,305.0000	(4.675)	0	0	0
28/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
28/09/2009	£ / R	2010/06/14	13.25	Call	Currency Future	477.0000	436.0000	(8.595)	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
28/09/2009	£ / R	2010/06/14	14.80	Call	Currency Future	239.0000	214.0000	(10.460)	0	0	0
28/09/2009	£ / R	2010/06/14	8.15	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	£ / R	2010/06/14	18.40	Put	Currency Future	6,046.0000	6,087.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	21.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
28/09/2009	£ / R	2010/06/14	12.25	Call	Currency Future	795.0000	738.0000	(7.170)	0	0	0
28/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,074.0000	1,013.0000	(5.680)	0	0	0
28/09/2009	£ / R	2010/06/14	18.30	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
28/09/2009	£ / R	2010/06/14	8.80	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,798.0000	2,741.0000	(2.037)	0	0	0
28/09/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,363.0000	9,415.0000	0.555	0	0	0
28/09/2009	£ / R	2010/06/14	12.25	Put	Currency Future	648.0000	645.0000	(0.463)	0	0	0
28/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,003.0000	3,035.0000	1.066	0	0	0
28/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	627.0000	577.0000	(7.974)	0	0	0
28/09/2009	£ / R	2010/06/14	17.35	Put	Currency Future	5,028.0000	5,065.0000	0.736	0	0	0
28/09/2009	£ / R	2010/06/14	10.20	Call	Currency Future	2,263.0000	2,206.0000	(2.519)	0	0	0
28/09/2009	£ / R	2010/06/14	8.80	Call	Currency Future	3,628.0000	3,572.0000	(1.544)	0	0	0
28/09/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,263.0000	4,209.0000	(1.267)	0	0	0
28/09/2009	£ / R	2010/06/14	11.25	Put	Currency Future	222.0000	211.0000	(4.955)	0	0	0
28/09/2009	£ / R	2010/06/14	18.50	Put	Currency Future	6,144.0000	6,186.0000	0.684	0	0	0
28/09/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,980.0000	5,017.0000	0.743	0	0	0
28/09/2009	£ / R	2010/06/14	9.65	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/09/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,651.0000	2,594.0000	(2.150)	0	0	0
28/09/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,875.0000	7,926.0000	0.648	0	0	0
28/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	377.0000	369.0000	(2.122)	0	0	0
28/09/2009	£ / R	2010/06/14	16.30	Put	Currency Future	4,032.0000	4,070.0000	0.942	0	0	0
28/09/2009	£ / R	2010/06/14	12.20	Call	Currency Future	817.0000	760.0000	(6.977)	0	0	0
28/09/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,503.0000	4,540.0000	0.822	0	0	0
28/09/2009	£ / R	2010/06/14	11.15	Put	Currency Future	197.0000	189.0000	(4.061)	0	0	0
28/09/2009	£ / R	2010/06/14	21.55	Put	Currency Future	9,164.0000	9,216.0000	0.567	0	0	0
28/09/2009	£ / R	2010/06/14	21.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	20.25	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/09/2009	£ / R	2010/06/14	11.00	Put	Currency Future	165.0000	158.0000	(4.242)	0	0	0
28/09/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,330.0000	1,342.0000	0.902	0	0	0
28/09/2009	£ / R	2010/06/14	15.35	Call	Currency Future	188.0000	167.0000	(11.170)	0	0	0
28/09/2009	£ / R	2010/06/14	12.20	Put	Currency Future	620.0000	616.0000	(0.645)	0	0	0
28/09/2009	£ / R	2010/06/14	18.80	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	12.65	Call	Currency Future	643.0000	593.0000	(7.776)	0	0	0
28/09/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,661.0000	9,713.0000	0.538	0	0	0
28/09/2009	£ / R	2010/06/14	21.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,457.0000	2,400.0000	(2.320)	0	0	0
28/09/2009	£ / R	2010/06/14	15.35	Put	Currency Future	3,141.0000	3,174.0000	1.051	0	0	0
28/09/2009	£ / R	2010/06/14	11.20	Put	Currency Future	209.0000	200.0000	(4.306)	0	0	0
28/09/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,440.0000	6,483.0000	0.668	0	0	0
28/09/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,445.0000	1,382.0000	(4.360)	0	0	0
28/09/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,390.0000	6,434.0000	0.689	0	0	0
28/09/2009	£ / R	2010/06/14	21.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/06/14	12.55	Call	Currency Future	677.0000	625.0000	(7.681)	0	0	0
28/09/2009	£ / R	2010/06/14	9.80	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
28/09/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,215.0000	2,158.0000	(2.573)	0	0	0
28/09/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,562.0000	1,502.0000	(3.841)	0	0	0
28/09/2009	£ / R	2010/06/14	16.35	Call	Currency Future	126.0000	111.0000	(11.905)	0	0	0
28/09/2009	£ / R	2010/06/14	10.20	Put	Currency Future	66.0000	62.0000	(6.061)	0	0	0
28/09/2009	£ / R	2010/06/14	20.80	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,884.0000	6,930.0000	0.668	0	0	0
28/09/2009	£ / R	2010/06/14	19.40	Put	Currency Future	7,032.0000	7,079.0000	0.668	0	0	0
28/09/2009	£ / R	2010/06/14	10.80	Put	Currency Future	128.0000	124.0000	(3.125)	0	0	0
28/09/2009	£ / R	2010/06/14	22.25	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	10.00	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
28/09/2009	£ / R	2010/06/14	17.35	Call	Currency Future	75.0000	59.0000	(21.333)	0	0	0
28/09/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,407.0000	1,344.0000	(4.478)	0	0	0
28/09/2009	£ / R	2010/06/14	14.05	Put	Currency Future	1,985.0000	2,007.0000	1.108	0	0	0
28/09/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,677.0000	3,621.0000	(1.523)	0	0	0
28/09/2009	£ / R	2010/06/14	22.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/06/14	11.55	Put	Currency Future	316.0000	308.0000	(2.532)	0	0	0
28/09/2009	£ / R	2010/06/14	19.40	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
28/09/2009	£ / R	2010/06/14	19.80	Put	Currency Future	7,428.0000	7,477.0000	0.660	0	0	0
28/09/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,860.0000	9,912.0000	0.527	0	0	0
28/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,809.0000	1,753.0000	(3.096)	0	0	0
28/09/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,997.0000	6,037.0000	0.667	0	0	0
28/09/2009	£ / R	2010/06/14	13.20	Call	Currency Future	489.0000	447.0000	(8.589)	0	0	0
28/09/2009	£ / R	2010/06/14	19.25	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
28/09/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,181.0000	7,229.0000	0.668	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,776.0000	7,826.0000	0.643	0	0	0
28/09/2009	£ / R	2010/06/14	19.80	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	£ / R	2010/06/14	18.10	Call	Currency Future	50.0000	36.0000	(28.000)	0	0	0
28/09/2009	£ / R	2010/06/14	12.00	Put	Currency Future	515.0000	509.0000	(1.165)	0	0	0
28/09/2009	£ / R	2010/06/14	17.30	Call	Currency Future	77.0000	61.0000	(20.779)	0	0	0
28/09/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,292.0000	1,303.0000	0.851	0	0	0
28/09/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,676.0000	7,726.0000	0.651	0	0	0
28/09/2009	£ / R	2010/06/14	19.55	Call	Currency Future	28.0000	22.0000	(21.429)	0	0	0
28/09/2009	£ / R	2010/06/14	17.15	Call	Currency Future	83.0000	67.0000	(19.277)	0	0	0
28/09/2009	£ / R	2010/06/14	15.80	Put	Currency Future	3,559.0000	3,595.0000	1.012	0	0	0
28/09/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,753.0000	5,793.0000	0.695	0	0	0
28/09/2009	£ / R	2010/06/14	8.40	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
28/09/2009	£ / R	2010/06/14	13.05	Call	Currency Future	526.0000	481.0000	(8.555)	0	0	0
28/09/2009	£ / R	2010/06/14	12.85	Call	Currency Future	581.0000	534.0000	(8.090)	0	0	0
28/09/2009	£ / R	2010/06/14	20.20	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/09/2009	£ / R	2010/06/14	14.15	Call	Currency Future	318.0000	288.0000	(9.434)	0	0	0
28/09/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,866.0000	8,917.0000	0.575	0	0	0
28/09/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,836.0000	4,874.0000	0.786	0	0	0
28/09/2009	£ / R	2010/06/14	17.80	Call	Currency Future	59.0000	44.0000	(25.424)	0	0	0
28/09/2009	£ / R	2010/06/14	20.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/09/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,510.0000	5,549.0000	0.708	0	0	0
28/09/2009	£ / R	2010/06/14	12.45	Call	Currency Future	713.0000	660.0000	(7.433)	0	0	8,032
28/09/2009	£ / R	2010/06/14	12.85	Put	Currency Future	1,034.0000	1,040.0000	0.580	0	0	0
28/09/2009	£ / R	2010/06/14	13.35	Call	Currency Future	455.0000	415.0000	(8.791)	0	0	0
28/09/2009	£ / R	2010/06/14	20.75	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/06/14	21.35	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	£ / R	2010/06/14	18.65	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
28/09/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,462.0000	5,500.0000	0.696	0	0	0
28/09/2009	£ / R	2010/06/14	20.10	Put	Currency Future	7,726.0000	7,776.0000	0.647	0	0	0
28/09/2009	£ / R	2010/06/14	12.45	Put	Currency Future	766.0000	766.0000	-	0	0	0
28/09/2009	£ / R	2010/06/14	12.35	Call	Currency Future	752.0000	697.0000	(7.314)	0	0	0
28/09/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,408.0000	1,421.0000	0.923	0	0	0
28/09/2009	£ / R	2010/06/14	8.75	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,983.0000	7,030.0000	0.673	0	0	0
28/09/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,292.0000	6,334.0000	0.668	0	0	0
28/09/2009	£ / R	2010/06/14	21.80	Put	Currency Future	9,412.0000	9,464.0000	0.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,179.0000	1,188.0000	0.763	0	0	0
28/09/2009	£ / R	2010/06/14	15.30	Call	Currency Future	192.0000	171.0000	(10.938)	0	0	0
28/09/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,810.0000	9,863.0000	0.540	0	0	0
28/09/2009	£ / R	2010/06/14	18.75	Call	Currency Future	37.0000	27.0000	(27.027)	0	0	0
28/09/2009	£ / R	2010/06/14	19.35	Call	Currency Future	30.0000	23.0000	(23.333)	0	0	0
28/09/2009	£ / R	2010/06/14	11.55	Call	Currency Future	1,163.0000	1,101.0000	(5.331)	0	0	0
28/09/2009	£ / R	2010/06/14	20.15	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
28/09/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,711.0000	9,763.0000	0.535	0	0	0
28/09/2009	£ / R	2010/06/14	15.30	Put	Currency Future	3,095.0000	3,127.0000	1.034	0	0	0
28/09/2009	£ / R	2010/06/14	22.20	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,420.0000	8,471.0000	0.606	0	0	0
28/09/2009	£ / R	2010/06/14	20.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	10.55	Put	Currency Future	91.0000	89.0000	(2.198)	0	0	0
28/09/2009	£ / R	2010/06/14	19.90	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
28/09/2009	£ / R	2010/06/14	21.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	22.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/06/14	13.10	Call	Currency Future	513.0000	469.0000	(8.577)	0	0	0
28/09/2009	£ / R	2010/06/14	16.30	Call	Currency Future	129.0000	114.0000	(11.628)	0	0	0
28/09/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,825.0000	7,876.0000	0.652	0	0	0
28/09/2009	£ / R	2010/06/14	9.25	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
28/09/2009	£ / R	2010/06/14	10.55	Call	Currency Future	1,938.0000	1,883.0000	(2.838)	0	0	0
28/09/2009	£ / R	2010/06/14	12.75	Call	Currency Future	611.0000	562.0000	(8.020)	0	0	0
28/09/2009	£ / R	2010/06/14	12.35	Put	Currency Future	705.0000	703.0000	(0.284)	0	0	0
28/09/2009	£ / R	2010/06/14	14.05	Call	Currency Future	332.0000	301.0000	(9.337)	0	0	0
28/09/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,188.0000	3,132.0000	(1.757)	0	0	0
28/09/2009	£ / R	2010/06/14	9.55	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
28/09/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,419.0000	3,454.0000	1.024	0	0	0
28/09/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,960.0000	10,012.0000	0.522	0	0	0
28/09/2009	£ / R	2010/06/14	12.30	Put	Currency Future	676.0000	674.0000	(0.296)	0	0	0
28/09/2009	£ / R	2010/06/14	15.65	Call	Currency Future	166.0000	147.0000	(11.446)	0	0	0
28/09/2009	£ / R	2010/06/14	9.55	Call	Currency Future	2,895.0000	2,838.0000	(1.969)	0	0	0
28/09/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,017.0000	957.0000	(5.900)	0	0	0
28/09/2009	£ / R	2010/06/14	20.40	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
28/09/2009	£ / R	2010/06/14	19.85	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
28/09/2009	£ / R	2010/06/14	16.35	Put	Currency Future	4,079.0000	4,118.0000	0.956	0	0	0
28/09/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,360.0000	2,303.0000	(2.415)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,577.0000	7,627.0000	0.660	0	0	0
28/09/2009	£ / R	2010/06/14	10.90	Call	Currency Future	1,643.0000	1,584.0000	(3.591)	0	0	0
28/09/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,725.0000	1,667.0000	(3.362)	0	0	0
28/09/2009	£ / R	2010/06/14	22.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,332.0000	1,267.0000	(4.880)	0	0	0
28/09/2009	£ / R	2010/06/14	8.40	Call	Currency Future	0.0000	3,966.0000	100.000	0	0	0
28/09/2009	£ / R	2010/06/14	13.10	Put	Currency Future	1,216.0000	1,226.0000	0.822	0	0	0
28/09/2009	£ / R	2010/06/14	12.75	Put	Currency Future	964.0000	969.0000	0.519	0	0	0
28/09/2009	£ / R	2010/06/14	12.30	Call	Currency Future	773.0000	717.0000	(7.245)	0	0	0
28/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,700.0000	3,737.0000	1.000	0	0	0
28/09/2009	£ / R	2010/06/14	15.40	Put	Currency Future	3,187.0000	3,220.0000	1.035	0	0	0
28/09/2009	£ / R	2010/06/14	11.80	Put	Currency Future	420.0000	413.0000	(1.667)	0	0	0
28/09/2009	£ / R	2010/06/14	11.30	Put	Currency Future	235.0000	224.0000	(4.681)	0	0	0
28/09/2009	£ / R	2010/06/14	20.40	Put	Currency Future	0.0000	8,075.0000	100.000	0	0	0
28/09/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,606.0000	3,642.0000	0.998	0	0	0
28/09/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,889.0000	3,927.0000	0.977	0	0	0
28/09/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,341.0000	6,384.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	8.60	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	£ / R	2010/06/14	15.40	Call	Currency Future	184.0000	164.0000	(10.870)	0	0	0
28/09/2009	£ / R	2010/06/14	20.30	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/09/2009	£ / R	2010/06/14	21.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	13.30	Call	Currency Future	466.0000	425.0000	(8.798)	0	0	0
28/09/2009	£ / R	2010/06/14	18.15	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
28/09/2009	£ / R	2010/06/14	20.70	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	10.10	Put	Currency Future	63.0000	59.0000	(6.349)	0	0	0
28/09/2009	£ / R	2010/06/14	13.80	Call	Currency Future	370.0000	336.0000	(9.189)	0	0	0
28/09/2009	£ / R	2010/06/14	15.80	Call	Currency Future	156.0000	138.0000	(11.538)	0	0	0
28/09/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,924.0000	7,975.0000	0.644	0	0	0
28/09/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,462.0000	9,514.0000	0.550	0	0	0
28/09/2009	£ / R	2010/06/14	21.65	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,369.0000	1,381.0000	0.877	0	0	0
28/09/2009	£ / R	2010/06/14	16.15	Call	Currency Future	136.0000	120.0000	(11.765)	0	0	0
28/09/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,321.0000	8,372.0000	0.613	0	0	0
28/09/2009	£ / R	2010/06/14	11.60	Put	Currency Future	336.0000	327.0000	(2.679)	0	0	0
28/09/2009	£ / R	2010/06/14	10.90	Put	Currency Future	145.0000	140.0000	(3.448)	0	0	0
28/09/2009	£ / R	2010/06/14	15.20	Put	Currency Future	3,003.0000	3,035.0000	1.066	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	22.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	17.85	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
28/09/2009	£ / R	2010/06/14	10.65	Put	Currency Future	104.0000	102.0000	(1.923)	0	0	0
28/09/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,253.0000	1,264.0000	0.878	0	0	0
28/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	930.0000	934.0000	0.430	0	0	0
28/09/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,802.0000	5,841.0000	0.672	0	0	0
28/09/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,409.0000	4,446.0000	0.839	0	0	0
28/09/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,133.0000	1,071.0000	(5.472)	0	0	0
28/09/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,598.0000	4,635.0000	0.805	0	0	0
28/09/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,809.0000	1,753.0000	(3.096)	0	0	0
28/09/2009	£ / R	2010/06/14	10.30	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
28/09/2009	£ / R	2010/06/14	15.85	Call	Currency Future	153.0000	136.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,103.0000	1,041.0000	(5.621)	0	0	0
28/09/2009	£ / R	2010/06/14	13.15	Call	Currency Future	501.0000	458.0000	(8.583)	0	0	0
28/09/2009	£ / R	2010/06/14	13.00	Call	Currency Future	539.0000	494.0000	(8.349)	0	0	0
28/09/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,760.0000	9,813.0000	0.543	0	0	0
28/09/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,553.0000	2,581.0000	1.097	0	0	0
28/09/2009	£ / R	2010/06/14	13.55	Call	Currency Future	414.0000	377.0000	(8.937)	0	0	0
28/09/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,825.0000	3,769.0000	(1.464)	0	0	0
28/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,899.0000	1,921.0000	1.159	0	0	0
28/09/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,965.0000	9,017.0000	0.580	0	0	0
28/09/2009	£ / R	2010/06/14	18.40	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
28/09/2009	£ / R	2010/06/14	9.70	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
28/09/2009	£ / R	2010/06/14	11.65	Put	Currency Future	356.0000	348.0000	(2.247)	0	0	0
28/09/2009	£ / R	2010/06/14	16.70	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
28/09/2009	£ / R	2010/06/14	13.75	Call	Currency Future	378.0000	344.0000	(8.995)	0	0	0
28/09/2009	£ / R	2010/06/14	16.90	Call	Currency Future	95.0000	79.0000	(16.842)	0	0	0
28/09/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,749.0000	2,692.0000	(2.073)	0	0	0
28/09/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,910.0000	9,962.0000	0.525	0	0	0
28/09/2009	£ / R	2010/06/14	19.65	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
28/09/2009	£ / R	2010/06/14	22.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/06/14	8.70	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	£ / R	2010/06/14	9.40	Call	Currency Future	3,042.0000	2,985.0000	(1.874)	0	0	0
28/09/2009	£ / R	2010/06/14	10.70	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
28/09/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,166.0000	2,110.0000	(2.585)	0	0	0
28/09/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,280.0000	7,328.0000	0.659	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	13.00	Put	Currency Future	1,142.0000	1,150.0000	0.701	0	0	0
28/09/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,611.0000	9,663.0000	0.541	0	0	0
28/09/2009	£ / R	2010/06/14	14.70	Call	Currency Future	250.0000	224.0000	(10.400)	0	0	0
28/09/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,074.0000	1,013.0000	(5.680)	0	0	0
28/09/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,263.0000	9,315.0000	0.561	0	0	0
28/09/2009	£ / R	2010/06/14	9.90	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
28/09/2009	£ / R	2010/06/14	22.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	£ / R	2010/06/14	14.15	Put	Currency Future	2,071.0000	2,095.0000	1.159	0	0	0
28/09/2009	£ / R	2010/06/14	18.20	Call	Currency Future	48.0000	34.0000	(29.167)	0	0	0
28/09/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,554.0000	2,497.0000	(2.232)	0	0	0
28/09/2009	£ / R	2010/06/14	14.60	Call	Currency Future	262.0000	235.0000	(10.305)	0	0	0
28/09/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,627.0000	7,677.0000	0.656	0	0	0
28/09/2009	£ / R	2010/06/14	18.70	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
28/09/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,942.0000	1,964.0000	1.133	0	0	0
28/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	346.0000	314.0000	(9.249)	0	0	0
28/09/2009	£ / R	2010/06/14	9.40	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
28/09/2009	£ / R	2010/06/14	15.20	Call	Currency Future	200.0000	179.0000	(10.500)	0	0	0
28/09/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,974.0000	8,025.0000	0.640	0	0	0
28/09/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,852.0000	1,796.0000	(3.024)	0	0	0
28/09/2009	£ / R	2010/06/14	17.50	Put	Currency Future	5,172.0000	5,210.0000	0.735	0	0	0
28/09/2009	£ / R	2010/06/14	15.00	Call	Currency Future	219.0000	195.0000	(10.959)	0	0	0
28/09/2009	£ / R	2010/06/14	16.20	Call	Currency Future	134.0000	118.0000	(11.940)	0	0	0
28/09/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,821.0000	2,852.0000	1.099	0	0	0
28/09/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,794.0000	3,831.0000	0.975	0	0	0
28/09/2009	£ / R	2010/06/14	7.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
28/09/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,850.0000	5,890.0000	0.684	0	0	0
28/09/2009	£ / R	2010/06/14	14.40	Call	Currency Future	287.0000	259.0000	(9.756)	0	0	8,032
28/09/2009	£ / R	2010/06/14	11.90	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
28/09/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,465.0000	2,492.0000	1.095	0	0	0
28/09/2009	£ / R	2010/06/14	14.00	Call	Currency Future	339.0000	307.0000	(9.440)	0	0	0
28/09/2009	£ / R	2010/06/14	16.10	Call	Currency Future	139.0000	123.0000	(11.511)	0	0	0
28/09/2009	£ / R	2010/06/14	16.05	Call	Currency Future	142.0000	125.0000	(11.972)	0	0	0
28/09/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,508.0000	4,454.0000	(1.198)	0	0	0
28/09/2009	£ / R	2010/06/14	16.20	Put	Currency Future	3,937.0000	3,974.0000	0.940	0	0	0
28/09/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,483.0000	1,422.0000	(4.113)	0	0	0
28/09/2009	£ / R	2010/06/14	17.50	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	12,446

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	12.90	Call	Currency Future	566.0000	520.0000	(8.127)	0	0	0
28/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,690.0000	1,708.0000	1.065	0	0	0
28/09/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,867.0000	2,897.0000	1.046	0	0	0
28/09/2009	£ / R	2010/06/14	15.50	Call	Currency Future	177.0000	157.0000	(11.299)	0	0	0
28/09/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,884.0000	4,921.0000	0.758	0	0	0
28/09/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,447.0000	1,461.0000	0.968	0	0	0
28/09/2009	£ / R	2010/06/14	16.10	Put	Currency Future	3,842.0000	3,879.0000	0.963	0	0	0
28/09/2009	£ / R	2010/06/14	15.05	Call	Currency Future	214.0000	191.0000	(10.748)	0	0	0
28/09/2009	£ / R	2010/06/14	12.50	Call	Currency Future	695.0000	642.0000	(7.626)	0	0	0
28/09/2009	£ / R	2010/06/14	11.70	Put	Currency Future	377.0000	369.0000	(2.122)	0	0	0
28/09/2009	£ / R	2010/06/14	11.10	Put	Currency Future	186.0000	178.0000	(4.301)	0	0	0
28/09/2009	£ / R	2010/06/14	13.40	Call	Currency Future	444.0000	405.0000	(8.784)	0	0	12,446
28/09/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,731.0000	1,750.0000	1.098	0	0	0
28/09/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,268.0000	5,307.0000	0.740	0	0	0
28/09/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,704.0000	5,744.0000	0.701	0	0	0
28/09/2009	£ / R	2010/06/14	11.50	Put	Currency Future	297.0000	289.0000	(2.694)	0	0	0
28/09/2009	£ / R	2010/06/14	17.20	Call	Currency Future	81.0000	65.0000	(19.753)	0	0	0
28/09/2009	£ / R	2010/06/14	12.10	Put	Currency Future	566.0000	562.0000	(0.707)	0	0	0
28/09/2009	£ / R	2010/06/14	20.00	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	17.05	Call	Currency Future	88.0000	72.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,195.0000	1,132.0000	(5.272)	0	0	0
28/09/2009	£ / R	2010/06/14	9.45	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
28/09/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,684.0000	1,625.0000	(3.504)	0	0	0
28/09/2009	£ / R	2010/06/14	12.70	Call	Currency Future	627.0000	577.0000	(7.974)	0	0	0
28/09/2009	£ / R	2010/06/14	12.10	Call	Currency Future	864.0000	805.0000	(6.829)	0	0	0
28/09/2009	£ / R	2010/06/14	13.50	Call	Currency Future	424.0000	386.0000	(8.962)	0	0	0
28/09/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,690.0000	1,708.0000	1.065	0	0	0
28/09/2009	£ / R	2010/06/14	12.55	Put	Currency Future	830.0000	832.0000	0.241	0	0	0
28/09/2009	£ / R	2010/06/14	10.50	Put	Currency Future	84.0000	83.0000	(1.190)	0	0	0
28/09/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,026.0000	1,972.0000	(2.665)	0	0	0
28/09/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,603.0000	2,546.0000	(2.190)	0	0	0
28/09/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,478.0000	7,527.0000	0.655	0	0	0
28/09/2009	£ / R	2010/06/14	16.60	Call	Currency Future	112.0000	95.0000	(15.179)	0	0	0
28/09/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,290.0000	2,315.0000	1.092	0	0	0
28/09/2009	£ / R	2010/06/14	14.35	Put	Currency Future	2,246.0000	2,272.0000	1.158	0	0	0
28/09/2009	£ / R	2010/06/14	10.50	Call	Currency Future	1,982.0000	1,927.0000	(2.775)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R 2010/06/14	9.45	Call	Currency Future	2,993.0000	2,936.0000	(1.904)	0	0	0
28/09/2009	£ / R 2010/06/14	11.85	Put	Currency Future	443.0000	436.0000	(1.580)	0	0	0
28/09/2009	£ / R 2010/06/14	20.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	£ / R 2010/06/14	16.60	Put	Currency Future	4,314.0000	4,352.0000	0.881	0	0	0
28/09/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,527.0000	1,542.0000	0.982	0	0	0
28/09/2009	£ / R 2010/06/14	13.55	Put	Currency Future	1,567.0000	1,583.0000	1.021	0	0	0
28/09/2009	£ / R 2010/06/14	17.05	Put	Currency Future	4,741.0000	4,778.0000	0.780	0	0	0
28/09/2009	£ / R 2010/06/14	14.75	Call	Currency Future	245.0000	219.0000	(10.612)	0	0	0
28/09/2009	£ / R 2010/06/14	11.85	Call	Currency Future	990.0000	930.0000	(6.061)	0	0	0
28/09/2009	£ / R 2010/06/14	17.60	Call	Currency Future	65.0000	50.0000	(23.077)	0	0	0
28/09/2009	£ / R 2010/06/14	13.70	Call	Currency Future	387.0000	352.0000	(9.044)	0	0	0
28/09/2009	£ / R 2010/06/14	18.05	Call	Currency Future	52.0000	37.0000	(28.846)	0	0	0
28/09/2009	£ / R 2010/06/14	9.50	Call	Currency Future	2,944.0000	2,887.0000	(1.936)	0	0	0
28/09/2009	£ / R 2010/06/14	10.85	Put	Currency Future	136.0000	132.0000	(2.941)	0	0	0
28/09/2009	£ / R 2010/06/14	18.60	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
28/09/2009	£ / R 2010/06/14	11.90	Call	Currency Future	964.0000	904.0000	(6.224)	0	0	0
28/09/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,432.0000	3,376.0000	(1.632)	0	0	0
28/09/2009	£ / R 2010/06/14	9.50	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
28/09/2009	£ / R 2010/06/14	9.85	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
28/09/2009	£ / R 2010/06/14	12.65	Put	Currency Future	896.0000	899.0000	0.335	0	0	0
28/09/2009	£ / R 2010/06/14	14.20	Put	Currency Future	2,115.0000	2,139.0000	1.135	0	0	0
28/09/2009	£ / R 2010/06/14	14.50	Put	Currency Future	2,377.0000	2,403.0000	1.094	0	0	0
28/09/2009	£ / R 2010/06/14	10.45	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
28/09/2009	£ / R 2010/06/14	12.60	Put	Currency Future	863.0000	865.0000	0.232	0	0	0
28/09/2009	£ / R 2010/06/14	12.40	Put	Currency Future	735.0000	734.0000	(0.136)	0	0	0
28/09/2009	£ / R 2010/06/14	15.60	Put	Currency Future	3,372.0000	3,407.0000	1.038	0	0	0
28/09/2009	£ / R 2010/06/14	14.20	Call	Currency Future	312.0000	282.0000	(9.615)	0	0	0
28/09/2009	£ / R 2010/06/14	14.75	Put	Currency Future	2,597.0000	2,626.0000	1.117	0	0	0
28/09/2009	£ / R 2010/06/14	11.45	Put	Currency Future	279.0000	271.0000	(2.867)	0	0	0
28/09/2009	£ / R 2010/06/14	10.60	Put	Currency Future	97.0000	95.0000	(2.062)	0	0	0
28/09/2009	£ / R 2010/06/14	18.60	Put	Currency Future	6,242.0000	6,285.0000	0.689	0	0	0
28/09/2009	£ / R 2010/06/14	12.90	Put	Currency Future	1,069.0000	1,076.0000	0.655	0	0	0
28/09/2009	£ / R 2010/06/14	19.10	Put	Currency Future	6,736.0000	6,781.0000	0.668	0	0	0
28/09/2009	£ / R 2010/06/14	12.50	Put	Currency Future	797.0000	799.0000	0.251	0	0	0
28/09/2009	£ / R 2010/06/14	21.45	Put	Currency Future	9,064.0000	9,116.0000	0.574	0	0	0
28/09/2009	£ / R 2010/06/14	12.60	Call	Currency Future	660.0000	609.0000	(7.727)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	19.10	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
28/09/2009	£ / R	2010/06/14	17.95	Call	Currency Future	54.0000	40.0000	(25.926)	0	0	0
28/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,857.0000	1,878.0000	1.131	0	0	0
28/09/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,279.0000	3,313.0000	1.037	0	0	0
28/09/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,226.0000	1,164.0000	(5.057)	0	0	0
28/09/2009	£ / R	2010/06/14	19.60	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
28/09/2009	£ / R	2010/06/14	12.40	Call	Currency Future	732.0000	678.0000	(7.377)	0	0	0
28/09/2009	£ / R	2010/06/14	21.30	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/06/14	21.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,222.0000	8,273.0000	0.620	0	0	0
28/09/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,607.0000	5,646.0000	0.696	0	0	0
28/09/2009	£ / R	2010/06/14	16.50	Call	Currency Future	118.0000	102.0000	(13.559)	0	0	0
28/09/2009	£ / R	2010/06/14	21.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,213.0000	9,265.0000	0.564	0	0	0
28/09/2009	£ / R	2010/06/14	19.05	Call	Currency Future	33.0000	25.0000	(24.242)	0	0	0
28/09/2009	£ / R	2010/06/14	9.30	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
28/09/2009	£ / R	2010/06/14	17.90	Call	Currency Future	56.0000	41.0000	(26.786)	0	0	0
28/09/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,717.0000	8,768.0000	0.585	0	0	0
28/09/2009	£ / R	2010/06/14	20.60	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/09/2009	£ / R	2010/06/14	13.95	Call	Currency Future	346.0000	314.0000	(9.249)	0	0	0
28/09/2009	£ / R	2010/06/14	14.50	Call	Currency Future	274.0000	247.0000	(9.854)	0	0	0
28/09/2009	£ / R	2010/06/14	19.45	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
28/09/2009	£ / R	2010/06/14	21.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	£ / R	2010/06/14	21.05	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2010/06/14	12.70	Put	Currency Future	930.0000	934.0000	0.430	0	0	0
28/09/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,653.0000	3,689.0000	0.985	0	0	0
28/09/2009	£ / R	2010/06/14	17.10	Call	Currency Future	85.0000	69.0000	(18.824)	0	0	0
28/09/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,899.0000	1,921.0000	1.159	0	0	0
28/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0
28/09/2009	£ / R	2010/06/14	17.75	Call	Currency Future	60.0000	46.0000	(23.333)	0	0	0
28/09/2009	£ / R	2010/06/14	19.45	Put	Currency Future	7,082.0000	7,129.0000	0.664	0	0	0
28/09/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,230.0000	7,278.0000	0.664	0	0	0
28/09/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,667.0000	8,719.0000	0.600	0	0	0
28/09/2009	£ / R	2010/06/14	12.80	Put	Currency Future	999.0000	1,004.0000	0.501	0	0	0
28/09/2009	£ / R	2010/06/14	21.95	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
28/09/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,456.0000	4,493.0000	0.830	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,686.0000	6,732.0000	0.688	0	0	0
28/09/2009	£ / R	2010/06/14	12.80	Call	Currency Future	596.0000	548.0000	(8.054)	0	0	0
28/09/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,700.0000	3,737.0000	1.000	0	0	0
28/09/2009	£ / R	2010/06/14	15.75	Call	Currency Future	159.0000	141.0000	(11.321)	0	0	0
28/09/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,139.0000	3,083.0000	(1.784)	0	0	0
28/09/2009	£ / R	2010/06/14	10.60	Call	Currency Future	1,895.0000	1,839.0000	(2.955)	0	0	0
28/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
28/09/2009	£ / R	2010/06/14	13.65	Put	Currency Future	1,649.0000	1,666.0000	1.031	0	0	0
28/09/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,512.0000	3,548.0000	1.025	0	0	0
28/09/2009	£ / R	2010/06/14	19.30	Put	Currency Future	6,933.0000	6,980.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	9.60	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
28/09/2009	£ / R	2010/06/14	21.95	Put	Currency Future	9,561.0000	9,614.0000	0.554	0	0	0
28/09/2009	£ / R	2010/06/14	16.75	Call	Currency Future	103.0000	87.0000	(15.534)	0	0	0
28/09/2009	£ / R	2010/06/14	19.30	Call	Currency Future	31.0000	24.0000	(22.581)	0	0	0
28/09/2009	£ / R	2010/06/14	15.95	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
28/09/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,413.0000	5,452.0000	0.720	0	0	0
28/09/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,915.0000	8,967.0000	0.583	0	0	0
28/09/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,773.0000	1,792.0000	1.072	0	0	0
28/09/2009	£ / R	2010/06/14	19.95	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	£ / R	2010/06/14	14.10	Put	Currency Future	2,028.0000	2,051.0000	1.134	0	0	0
28/09/2009	£ / R	2010/06/14	11.35	Put	Currency Future	248.0000	236.0000	(4.839)	0	0	0
28/09/2009	£ / R	2010/06/14	13.65	Call	Currency Future	396.0000	360.0000	(9.091)	0	0	0
28/09/2009	£ / R	2010/06/14	17.55	Call	Currency Future	67.0000	52.0000	(22.388)	0	0	0
28/09/2009	£ / R	2010/06/14	13.70	Call	Currency Future	387.0000	352.0000	(9.044)	0	0	0
28/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	155.0000	149.0000	(3.871)	0	0	0
28/09/2009	£ / R	2010/06/14	14.10	Call	Currency Future	325.0000	294.0000	(9.538)	0	0	0
28/09/2009	£ / R	2010/06/14	16.40	Call	Currency Future	124.0000	108.0000	(12.903)	0	0	0
28/09/2009	£ / R	2010/06/14	13.90	Put	Currency Future	1,857.0000	1,878.0000	1.131	0	0	0
28/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,602.0000	1,543.0000	(3.683)	0	0	0
28/09/2009	£ / R	2010/06/14	16.40	Put	Currency Future	4,127.0000	4,164.0000	0.897	0	0	0
28/09/2009	£ / R	2010/06/14	9.60	Call	Currency Future	2,846.0000	2,790.0000	(1.968)	0	0	0
28/09/2009	£ / R	2010/06/14	13.60	Call	Currency Future	405.0000	368.0000	(9.136)	0	0	0
28/09/2009	£ / R	2010/06/14	17.40	Call	Currency Future	73.0000	57.0000	(21.918)	0	0	0
28/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	490.0000	484.0000	(1.224)	0	0	0
28/09/2009	£ / R	2010/06/14	11.40	Put	Currency Future	262.0000	253.0000	(3.435)	0	0	0
28/09/2009	£ / R	2010/06/14	13.90	Call	Currency Future	354.0000	321.0000	(9.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	938.0000	878.0000	(6.397)	0	0	0
28/09/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,259.0000	1,197.0000	(4.925)	0	0	0
28/09/2009	£ / R	2010/06/14	9.05	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/09/2009	£ / R	2010/06/14	15.60	Call	Currency Future	169.0000	150.0000	(11.243)	0	0	0
28/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	552.0000	507.0000	(8.152)	0	0	0
28/09/2009	£ / R	2010/06/14	14.25	Put	Currency Future	2,158.0000	2,183.0000	1.158	0	0	0
28/09/2009	£ / R	2010/06/14	10.40	Put	Currency Future	73.0000	73.0000	-	0	0	0
28/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,105.0000	1,113.0000	0.724	0	0	0
28/09/2009	£ / R	2010/06/14	14.25	Call	Currency Future	305.0000	277.0000	(9.180)	0	0	0
28/09/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,286.0000	3,229.0000	(1.735)	0	0	0
28/09/2009	£ / R	2010/06/14	15.90	Call	Currency Future	150.0000	133.0000	(11.333)	0	0	0
28/09/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,559.0000	5,598.0000	0.702	0	0	0
28/09/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,070.0000	2,016.0000	(2.609)	0	0	0
28/09/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,383.0000	3,327.0000	(1.655)	0	0	0
28/09/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,747.0000	3,784.0000	0.987	0	0	0
28/09/2009	£ / R	2010/06/14	21.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	17.40	Put	Currency Future	5,076.0000	5,114.0000	0.749	0	0	0
28/09/2009	£ / R	2010/06/14	21.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	£ / R	2010/06/14	16.00	Call	Currency Future	144.0000	128.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,512.0000	9,564.0000	0.547	0	0	0
28/09/2009	£ / R	2010/06/14	13.85	Call	Currency Future	362.0000	328.0000	(9.392)	0	0	0
28/09/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,220.0000	5,258.0000	0.728	0	0	0
28/09/2009	£ / R	2010/06/14	21.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,785.0000	6,831.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	9.95	Call	Currency Future	2,505.0000	2,449.0000	(2.236)	0	0	0
28/09/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,221.0000	4,258.0000	0.877	0	0	0
28/09/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,329.0000	7,378.0000	0.669	0	0	0
28/09/2009	£ / R	2010/06/14	15.25	Call	Currency Future	196.0000	175.0000	(10.714)	0	0	0
28/09/2009	£ / R	2010/06/14	9.35	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
28/09/2009	£ / R	2010/06/14	19.70	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
28/09/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,361.0000	4,399.0000	0.871	0	0	0
28/09/2009	£ / R	2010/06/14	16.25	Call	Currency Future	131.0000	116.0000	(11.450)	0	0	0
28/09/2009	£ / R	2010/06/14	9.35	Call	Currency Future	3,091.0000	3,034.0000	(1.844)	0	0	0
28/09/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,365.0000	5,403.0000	0.708	0	0	0
28/09/2009	£ / R	2010/06/14	17.65	Call	Currency Future	64.0000	49.0000	(23.438)	0	0	0
28/09/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,984.0000	4,022.0000	0.954	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,815.0000	1,835.0000	1.102	0	0	0
28/09/2009	£ / R	2010/06/14	10.35	Put	Currency Future	71.0000	68.0000	(4.225)	0	0	0
28/09/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,313.0000	9,365.0000	0.558	0	0	0
28/09/2009	£ / R	2010/06/14	17.65	Put	Currency Future	5,317.0000	5,355.0000	0.715	0	0	0
28/09/2009	£ / R	2010/06/14	11.75	Put	Currency Future	398.0000	391.0000	(1.759)	0	0	0
28/09/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,295.0000	1,230.0000	(5.019)	0	0	0
28/09/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,045.0000	984.0000	(5.837)	0	0	0
28/09/2009	£ / R	2010/06/14	10.35	Call	Currency Future	2,118.0000	2,061.0000	(2.691)	0	0	0
28/09/2009	£ / R	2010/06/14	19.15	Call	Currency Future	32.0000	25.0000	(21.875)	0	0	0
28/09/2009	£ / R	2010/06/14	16.65	Call	Currency Future	109.0000	92.0000	(15.596)	0	0	0
28/09/2009	£ / R	2010/06/14	10.75	Put	Currency Future	120.0000	116.0000	(3.333)	0	0	0
28/09/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,334.0000	3,278.0000	(1.680)	0	0	0
28/09/2009	£ / R	2010/06/14	21.15	Put	Currency Future	8,767.0000	8,818.0000	0.582	0	0	0
28/09/2009	£ / R	2010/06/14	10.15	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
28/09/2009	£ / R	2010/06/14	9.75	Call	Currency Future	2,700.0000	2,643.0000	(2.111)	0	0	0
28/09/2009	£ / R	2010/06/14	14.30	Call	Currency Future	299.0000	271.0000	(9.365)	0	0	0
28/09/2009	£ / R	2010/06/14	15.10	Call	Currency Future	209.0000	187.0000	(10.526)	0	0	0
28/09/2009	£ / R	2010/06/14	12.15	Put	Currency Future	593.0000	589.0000	(0.675)	0	0	0
28/09/2009	£ / R	2010/06/14	9.75	Put	Currency Future	53.0000	49.0000	(7.547)	0	0	0
28/09/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,912.0000	2,943.0000	1.065	0	0	0
28/09/2009	£ / R	2010/06/14	17.70	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0
28/09/2009	£ / R	2010/06/14	10.75	Call	Currency Future	1,767.0000	1,710.0000	(3.226)	0	0	0
28/09/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,788.0000	4,826.0000	0.794	0	0	0
28/09/2009	£ / R	2010/06/14	15.70	Put	Currency Future	3,465.0000	3,500.0000	1.010	0	0	0
28/09/2009	£ / R	2010/06/14	15.15	Call	Currency Future	205.0000	183.0000	(10.732)	0	0	0
28/09/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,311.0000	2,255.0000	(2.423)	0	0	0
28/09/2009	£ / R	2010/06/14	17.25	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
28/09/2009	£ / R	2010/06/14	9.10	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
28/09/2009	£ / R	2010/06/14	15.70	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
28/09/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,958.0000	2,989.0000	1.048	0	0	0
28/09/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,932.0000	4,969.0000	0.750	0	0	0
28/09/2009	£ / R	2010/06/14	12.15	Call	Currency Future	840.0000	782.0000	(6.905)	0	0	0
28/09/2009	£ / R	2010/06/14	15.25	Put	Currency Future	3,049.0000	3,081.0000	1.050	0	0	0
28/09/2009	£ / R	2010/06/14	9.15	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
28/09/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,899.0000	5,939.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	18.25	Call	Currency Future	46.0000	33.0000	(28.261)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,693.0000	4,730.0000	0.788	0	0	0
28/09/2009	£ / R	2010/06/14	18.00	Call	Currency Future	53.0000	39.0000	(26.415)	0	0	0
28/09/2009	£ / R	2010/06/14	17.00	Call	Currency Future	90.0000	74.0000	(17.778)	0	0	0
28/09/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,656.0000	5,695.0000	0.690	0	0	0
28/09/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,618.0000	8,669.0000	0.592	0	0	0
28/09/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,608.0000	1,625.0000	1.057	0	0	0
28/09/2009	£ / R	2010/06/14	14.30	Put	Currency Future	2,202.0000	2,227.0000	1.135	0	0	0
28/09/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,637.0000	6,682.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	14.35	Call	Currency Future	293.0000	265.0000	(9.556)	0	0	0
28/09/2009	£ / R	2010/06/14	19.00	Call	Currency Future	34.0000	26.0000	(23.529)	0	0	0
28/09/2009	£ / R	2010/06/14	9.00	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
28/09/2009	£ / R	2010/06/14	21.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,267.0000	4,305.0000	0.891	0	0	0
28/09/2009	£ / R	2010/06/14	18.55	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
28/09/2009	£ / R	2010/06/14	15.55	Call	Currency Future	173.0000	154.0000	(10.983)	0	0	0
28/09/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,193.0000	6,235.0000	0.678	0	0	0
28/09/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,326.0000	3,360.0000	1.022	0	0	0
28/09/2009	£ / R	2010/06/14	16.55	Call	Currency Future	115.0000	98.0000	(14.783)	0	0	0
28/09/2009	£ / R	2010/06/14	12.05	Put	Currency Future	540.0000	535.0000	(0.926)	0	0	0
28/09/2009	£ / R	2010/06/14	12.05	Call	Currency Future	888.0000	829.0000	(6.644)	0	0	0
28/09/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,522.0000	1,462.0000	(3.942)	0	0	0
28/09/2009	£ / R	2010/06/14	18.45	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
28/09/2009	£ / R	2010/06/14	18.45	Put	Currency Future	6,095.0000	6,136.0000	0.673	0	0	0
28/09/2009	£ / R	2010/06/14	17.45	Put	Currency Future	5,124.0000	5,162.0000	0.742	0	0	0
28/09/2009	£ / R	2010/06/14	17.45	Call	Currency Future	71.0000	55.0000	(22.535)	0	0	0
28/09/2009	£ / R	2010/06/14	16.45	Put	Currency Future	4,174.0000	4,211.0000	0.886	0	0	0
28/09/2009	£ / R	2010/06/14	16.45	Call	Currency Future	121.0000	105.0000	(13.223)	0	0	0
28/09/2009	£ / R	2010/06/14	11.95	Call	Currency Future	938.0000	878.0000	(6.397)	0	0	0
28/09/2009	£ / R	2010/06/14	10.95	Put	Currency Future	155.0000	149.0000	(3.871)	0	0	0
28/09/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,602.0000	1,543.0000	(3.683)	0	0	0
28/09/2009	£ / R	2010/06/14	11.95	Put	Currency Future	490.0000	484.0000	(1.224)	0	0	0
28/09/2009	£ / R	2010/06/14	12.95	Put	Currency Future	1,105.0000	1,113.0000	0.724	0	0	0
28/09/2009	£ / R	2010/06/14	12.95	Call	Currency Future	552.0000	507.0000	(8.152)	0	0	0
28/09/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,233.0000	3,267.0000	1.052	0	0	0
28/09/2009	£ / R	2010/06/14	15.45	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	0
28/09/2009	£ / R	2010/06/14	11.05	Put	Currency Future	175.0000	168.0000	(4.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	£ / R	2010/06/14	9.95	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
28/09/2009	£ / R	2010/06/14	10.05	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
28/09/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,408.0000	2,351.0000	(2.367)	0	0	0
28/09/2009	€ / R	2009/12/14			Currency Future	11.0476	10.9887	(0.533)	11.0900	11.0400	31,036
28/09/2009	€ / R	2009/12/14	11.05	Put	Currency Future	319.0000	343.0000	7.524	0	0	0
28/09/2009	€ / R	2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	13.05	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	€ / R	2009/12/14	13.35	Put	Currency Future	2,320.0000	2,377.0000	2.457	0	0	0
28/09/2009	€ / R	2009/12/14	10.90	Put	Currency Future	250.0000	266.0000	6.400	0	0	0
28/09/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,853.0000	8,912.0000	0.666	0	0	0
28/09/2009	€ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	19.60	Put	Currency Future	8,553.0000	8,612.0000	0.690	0	0	0
28/09/2009	€ / R	2009/12/14	9.85	Call	Currency Future	1,229.0000	1,170.0000	(4.801)	0	0	0
28/09/2009	€ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	16.05	Put	Currency Future	5,005.0000	5,064.0000	1.179	0	0	0
28/09/2009	€ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	19.85	Put	Currency Future	8,803.0000	8,862.0000	0.670	0	0	0
28/09/2009	€ / R	2009/12/14	8.20	Call	Currency Future	2,851.0000	2,792.0000	(2.069)	0	0	0
28/09/2009	€ / R	2009/12/14	12.85	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	€ / R	2009/12/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	€ / R	2009/12/14	15.90	Put	Currency Future	4,856.0000	4,914.0000	1.194	0	0	0
28/09/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	17.10	Put	Currency Future	6,054.0000	6,113.0000	0.975	0	0	0
28/09/2009	€ / R	2009/12/14	7.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	7.05	Call	Currency Future	3,998.0000	3,939.0000	(1.476)	0	0	0
28/09/2009	€ / R	2009/12/14	7.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	11.05	Call	Currency Future	317.0000	282.0000	(11.041)	0	0	0
28/09/2009	€ / R	2009/12/14	12.10	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
28/09/2009	€ / R	2009/12/14	8.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R	2009/12/14	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	13.05	Put	Currency Future	2,025.0000	2,082.0000	2.815	0	0	0
28/09/2009	€ / R	2009/12/14	13.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	€ / R	2009/12/14	10.90	Call	Currency Future	397.0000	354.0000	(10.831)	0	0	0
28/09/2009	€ / R	2009/12/14	19.15	Put	Currency Future	8,103.0000	8,162.0000	0.728	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	17.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,798.0000	3,739.0000	(1.553)	0	0	0
28/09/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,200.0000	3,141.0000	(1.844)	0	0	0
28/09/2009	€ / R 2009/12/14	11.90	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
28/09/2009	€ / R 2009/12/14	7.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	€ / R 2009/12/14	12.05	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
28/09/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,863.0000	1,803.0000	(3.221)	0	0	0
28/09/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,704.0000	6,762.0000	0.865	0	0	0
28/09/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,831.0000	1,887.0000	3.058	0	0	0
28/09/2009	€ / R 2009/12/14	13.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,150.0000	3,091.0000	(1.873)	0	0	0
28/09/2009	€ / R 2009/12/14	17.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	7.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	€ / R 2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	9.85	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	€ / R 2009/12/14	19.05	Put	Currency Future	8,003.0000	8,062.0000	0.737	0	0	0
28/09/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,706.0000	4,764.0000	1.232	0	0	0
28/09/2009	€ / R 2009/12/14	16.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,082.0000	1,131.0000	4.529	0	0	0
28/09/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,158.0000	4,216.0000	1.395	0	0	0
28/09/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,062.0000	3,120.0000	1.894	0	0	0
28/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,158.0000	2,098.0000	(2.780)	0	0	0
28/09/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,053.0000	8,112.0000	0.733	0	0	0
28/09/2009	€ / R 2009/12/14	10.85	Call	Currency Future	427.0000	383.0000	(10.304)	0	0	0
28/09/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,299.0000	3,240.0000	(1.788)	0	0	0
28/09/2009	€ / R 2009/12/14	11.15	Call	Currency Future	277.0000	245.0000	(11.552)	0	0	0
28/09/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,127.0000	1,177.0000	4.437	0	0	0
28/09/2009	€ / R 2009/12/14	15.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,603.0000	8,662.0000	0.686	0	0	0
28/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	13.25	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	€ / R 2009/12/14	9.90	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
28/09/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,948.0000	3,889.0000	(1.494)	0	0	0
28/09/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,207.0000	2,148.0000	(2.673)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	11.65	Put	Currency Future	741.0000	783.0000	5.668	0	0	0
28/09/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,306.0000	2,246.0000	(2.602)	0	0	0
28/09/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,803.0000	6,862.0000	0.867	0	0	0
28/09/2009	€ / R 2009/12/14	12.00	Call	Currency Future	85.0000	75.0000	(11.765)	0	0	0
28/09/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,162.0000	3,220.0000	1.834	0	0	0
28/09/2009	€ / R 2009/12/14	12.95	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,814.0000	2,872.0000	2.061	0	0	0
28/09/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,859.0000	3,917.0000	1.503	0	0	0
28/09/2009	€ / R 2009/12/14	14.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	12,744
28/09/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,955.0000	5,014.0000	1.191	0	0	0
28/09/2009	€ / R 2009/12/14	17.60	Put	Currency Future	6,554.0000	6,612.0000	0.885	0	0	0
28/09/2009	€ / R 2009/12/14	8.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	15.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2009/12/14	9.95	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
28/09/2009	€ / R 2009/12/14	9.20	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,013.0000	3,071.0000	1.925	0	0	0
28/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	15.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.40	Call	Currency Future	196.0000	172.0000	(12.245)	0	0	0
28/09/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,203.0000	8,262.0000	0.719	0	0	0
28/09/2009	€ / R 2009/12/14	9.75	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	€ / R 2009/12/14	9.95	Call	Currency Future	1,133.0000	1,074.0000	(5.207)	0	0	0
28/09/2009	€ / R 2009/12/14	11.55	Call	Currency Future	159.0000	140.0000	(11.950)	0	0	0
28/09/2009	€ / R 2009/12/14	10.20	Call	Currency Future	907.0000	852.0000	(6.064)	0	0	0
28/09/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	13.50	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/09/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,181.0000	1,122.0000	(4.996)	0	0	0
28/09/2009	€ / R 2009/12/14	11.90	Put	Currency Future	950.0000	997.0000	4.947	0	0	0
28/09/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,326.0000	1,266.0000	(4.525)	0	0	0
28/09/2009	€ / R 2009/12/14	14.95	Call	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.30	Put	Currency Future	478.0000	510.0000	6.695	0	0	0
28/09/2009	€ / R 2009/12/14	10.20	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
28/09/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,928.0000	1,984.0000	2.905	0	0	0
28/09/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,468.0000	2,525.0000	2.310	0	0	0
28/09/2009	€ / R 2009/12/14	8.90	Put	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,853.0000	6,912.0000	0.861	0	0	0
28/09/2009	€ / R 2009/12/14	14.60	Put	Currency Future	3,560.0000	3,618.0000	1.629	0	0	0
28/09/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,801.0000	2,742.0000	(2.106)	0	0	0
28/09/2009	€ / R 2009/12/14	7.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	18.95	Put	Currency Future	7,903.0000	7,962.0000	0.747	0	0	0
28/09/2009	€ / R 2009/12/14	11.30	Call	Currency Future	225.0000	199.0000	(11.556)	0	0	0
28/09/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,848.0000	3,789.0000	(1.533)	0	0	0
28/09/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,604.0000	6,662.0000	0.878	0	0	0
28/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,879.0000	1,936.0000	3.034	0	0	0
28/09/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,221.0000	2,279.0000	2.611	0	0	0
28/09/2009	€ / R 2009/12/14	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,218.0000	1,269.0000	4.187	0	0	0
28/09/2009	€ / R 2009/12/14	7.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	10.85	Put	Currency Future	229.0000	244.0000	6.550	0	0	0
28/09/2009	€ / R 2009/12/14	11.65	Call	Currency Future	138.0000	121.0000	(12.319)	0	0	0
28/09/2009	€ / R 2009/12/14	8.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.15	Put	Currency Future	379.0000	406.0000	7.124	0	0	0
28/09/2009	€ / R 2009/12/14	16.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	11.55	Put	Currency Future	661.0000	701.0000	6.051	0	0	0
28/09/2009	€ / R 2009/12/14	14.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.90	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,517.0000	2,575.0000	2.304	0	0	0
28/09/2009	€ / R 2009/12/14	14.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	11.35	Call	Currency Future	210.0000	185.0000	(11.905)	0	0	0
28/09/2009	€ / R 2009/12/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	14.95	Put	Currency Future	3,909.0000	3,967.0000	1.484	0	0	0
28/09/2009	€ / R 2009/12/14	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	€ / R 2009/12/14	15.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2009/12/14	17.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	10.15	Call	Currency Future	950.0000	895.0000	(5.789)	0	0	0
28/09/2009	€ / R 2009/12/14	11.35	Put	Currency Future	512.0000	546.0000	6.641	0	0	0
28/09/2009	€ / R 2009/12/14	10.25	Call	Currency Future	864.0000	810.0000	(6.250)	0	0	0
28/09/2009	€ / R 2009/12/14	18.95	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
28/09/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,703.0000	8,762.0000	0.678	0	0	0
28/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,567.0000	2,624.0000	2.220	0	0	0
28/09/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,320.0000	2,377.0000	2.457	0	0	0
28/09/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,606.0000	4,664.0000	1.259	0	0	0
28/09/2009	€ / R 2009/12/14	11.40	Put	Currency Future	548.0000	584.0000	6.569	0	0	0
28/09/2009	€ / R 2009/12/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.20	Put	Currency Future	411.0000	440.0000	7.056	0	0	0
28/09/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,303.0000	8,362.0000	0.711	0	0	0
28/09/2009	€ / R 2009/12/14	16.95	Put	Currency Future	5,904.0000	5,963.0000	0.999	0	0	0
28/09/2009	€ / R 2009/12/14	10.30	Put	Currency Future	75.0000	80.0000	6.667	0	0	0
28/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,517.0000	2,575.0000	2.304	0	0	0
28/09/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,374.0000	1,314.0000	(4.367)	0	0	0
28/09/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,912.0000	1,852.0000	(3.138)	0	0	0
28/09/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,050.0000	2,991.0000	(1.934)	0	0	0
28/09/2009	€ / R 2009/12/14	10.25	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
28/09/2009	€ / R 2009/12/14	11.20	Call	Currency Future	258.0000	229.0000	(11.240)	0	0	0
28/09/2009	€ / R 2009/12/14	8.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	14.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,074.0000	2,131.0000	2.748	0	0	0
28/09/2009	€ / R 2009/12/14	14.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	9.70	Put	Currency Future	26.0000	26.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	8.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	16.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	€ / R 2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	15.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,699.0000	3,639.0000	(1.622)	0	0	0
28/09/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,261.0000	3,319.0000	1.779	0	0	0
28/09/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,879.0000	1,936.0000	3.034	0	0	0
28/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,616.0000	2,674.0000	2.217	0	0	0
28/09/2009	€ / R 2009/12/14	8.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2009/12/14	10.15	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
28/09/2009	€ / R 2009/12/14	8.10	Call	Currency Future	2,951.0000	2,892.0000	(1.999)	0	0	0
28/09/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,204.0000	6,262.0000	0.935	0	0	0
28/09/2009	€ / R 2009/12/14	11.80	Call	Currency Future	112.0000	98.0000	(12.500)	0	0	0
28/09/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,307.0000	4,365.0000	1.347	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	10.30	Call	Currency Future	823.0000	769.0000	(6.561)	0	0	0
28/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
28/09/2009	€ / R 2009/12/14	13.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	€ / R 2009/12/14	10.70	Call	Currency Future	522.0000	474.0000	(9.195)	0	0	0
28/09/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,108.0000	4,166.0000	1.412	0	0	0
28/09/2009	€ / R 2009/12/14	10.10	Call	Currency Future	994.0000	938.0000	(5.634)	0	0	0
28/09/2009	€ / R 2009/12/14	8.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.45	Put	Currency Future	585.0000	622.0000	6.325	0	0	0
28/09/2009	€ / R 2009/12/14	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.50	Call	Currency Future	170.0000	150.0000	(11.765)	0	0	0
28/09/2009	€ / R 2009/12/14	15.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2009/12/14	12.25	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
28/09/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,666.0000	2,723.0000	2.138	0	0	0
28/09/2009	€ / R 2009/12/14	14.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	15.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	13,679
28/09/2009	€ / R 2009/12/14	8.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.45	Call	Currency Future	183.0000	161.0000	(12.022)	0	0	0
28/09/2009	€ / R 2009/12/14	15.05	Put	Currency Future	4,009.0000	4,066.0000	1.422	0	0	0
28/09/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,304.0000	6,362.0000	0.920	0	0	0
28/09/2009	€ / R 2009/12/14	11.60	Put	Currency Future	701.0000	741.0000	5.706	0	0	0
28/09/2009	€ / R 2009/12/14	12.00	Put	Currency Future	1,038.0000	1,086.0000	4.624	0	0	0
28/09/2009	€ / R 2009/12/14	9.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,263.0000	1,315.0000	4.117	0	0	0
28/09/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,418.0000	2,476.0000	2.399	0	0	0
28/09/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,660.0000	3,718.0000	1.585	0	0	0
28/09/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,104.0000	6,163.0000	0.967	0	0	0
28/09/2009	€ / R 2009/12/14	16.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	€ / R 2009/12/14	11.80	Put	Currency Future	865.0000	910.0000	5.202	0	0	0
28/09/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,011.0000	1,951.0000	(2.984)	0	0	0
28/09/2009	€ / R 2009/12/14	15.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2009/12/14	11.50	Put	Currency Future	623.0000	661.0000	6.100	0	0	0
28/09/2009	€ / R 2009/12/14	11.85	Put	Currency Future	907.0000	953.0000	5.072	0	0	0
28/09/2009	€ / R 2009/12/14	8.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,369.0000	2,426.0000	2.406	0	0	0
28/09/2009	€ / R 2009/12/14	13.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	10.70	Put	Currency Future	174.0000	186.0000	6.897	0	0	0
28/09/2009	€ / R 2009/12/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,055.0000	5,114.0000	1.167	0	0	0
28/09/2009	€ / R 2009/12/14	11.85	Call	Currency Future	105.0000	92.0000	(12.381)	0	0	0
28/09/2009	€ / R 2009/12/14	10.05	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
28/09/2009	€ / R 2009/12/14	10.35	Put	Currency Future	84.0000	90.0000	7.143	0	0	0
28/09/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,748.0000	3,689.0000	(1.574)	0	0	0
28/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	€ / R 2009/12/14	13.55	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,656.0000	4,714.0000	1.246	0	0	0
28/09/2009	€ / R 2009/12/14	10.35	Call	Currency Future	782.0000	729.0000	(6.777)	0	0	0
28/09/2009	€ / R 2009/12/14	11.70	Call	Currency Future	129.0000	113.0000	(12.403)	0	0	0
28/09/2009	€ / R 2009/12/14	7.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	11.95	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
28/09/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,809.0000	3,867.0000	1.523	0	0	0
28/09/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,355.0000	2,296.0000	(2.505)	0	0	0
28/09/2009	€ / R 2009/12/14	8.15	Call	Currency Future	2,901.0000	2,842.0000	(2.034)	0	0	0
28/09/2009	€ / R 2009/12/14	8.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,407.0000	4,465.0000	1.316	0	0	0
28/09/2009	€ / R 2009/12/14	9.35	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,752.0000	2,693.0000	(2.144)	0	0	0
28/09/2009	€ / R 2009/12/14	11.95	Put	Currency Future	994.0000	1,042.0000	4.829	0	0	0
28/09/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,567.0000	2,624.0000	2.220	0	0	0
28/09/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,349.0000	3,290.0000	(1.762)	0	0	0
28/09/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,898.0000	3,839.0000	(1.514)	0	0	0
28/09/2009	€ / R 2009/12/14	9.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	7.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,764.0000	1,705.0000	(3.345)	0	0	0
28/09/2009	€ / R 2009/12/14	12.15	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
28/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,270.0000	2,328.0000	2.555	0	0	0
28/09/2009	€ / R 2009/12/14	15.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,959.0000	4,017.0000	1.465	0	0	0
28/09/2009	€ / R 2009/12/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,404.0000	6,462.0000	0.906	0	0	0
28/09/2009	€ / R 2009/12/14	11.70	Put	Currency Future	781.0000	824.0000	5.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,172.0000	1,223.0000	4.352	0	0	0
28/09/2009	€ / R 2009/12/14	9.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
28/09/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,060.0000	2,000.0000	(2.913)	0	0	0
28/09/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,254.0000	6,312.0000	0.927	0	0	0
28/09/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,702.0000	2,643.0000	(2.184)	0	0	0
28/09/2009	€ / R 2009/12/14	11.75	Put	Currency Future	823.0000	867.0000	5.346	0	0	0
28/09/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,257.0000	4,316.0000	1.386	0	0	0
28/09/2009	€ / R 2009/12/14	12.70	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
28/09/2009	€ / R 2009/12/14	7.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	15.00	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,253.0000	8,312.0000	0.715	0	0	0
28/09/2009	€ / R 2009/12/14	15.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,715.0000	1,655.0000	(3.499)	0	0	0
28/09/2009	€ / R 2009/12/14	12.55	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
28/09/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,422.0000	1,363.0000	(4.149)	0	0	0
28/09/2009	€ / R 2009/12/14	7.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,086.0000	1,027.0000	(5.433)	0	0	0
28/09/2009	€ / R 2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,617.0000	1,558.0000	(3.649)	0	0	0
28/09/2009	€ / R 2009/12/14	8.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.50	Call	Currency Future	44.0000	39.0000	(11.364)	0	0	80
28/09/2009	€ / R 2009/12/14	13.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	7.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	10.00	Put	Currency Future	38.0000	38.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	19.40	Put	Currency Future	8,353.0000	8,412.0000	0.706	0	0	0
28/09/2009	€ / R 2009/12/14	9.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,639.0000	1,694.0000	3.356	0	0	0
28/09/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,399.0000	3,340.0000	(1.736)	0	0	0
28/09/2009	€ / R 2009/12/14	10.10	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
28/09/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,806.0000	4,864.0000	1.207	0	0	0
28/09/2009	€ / R 2009/12/14	19.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,603.0000	2,544.0000	(2.267)	0	0	0
28/09/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,783.0000	1,839.0000	3.141	0	0	0
28/09/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,405.0000	2,345.0000	(2.495)	0	0	0
28/09/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,652.0000	2,593.0000	(2.225)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	8.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,753.0000	8,812.0000	0.674	0	0	0
28/09/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,496.0000	1,551.0000	3.676	0	0	0
28/09/2009	€ / R 2009/12/14	12.80	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	8.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	7.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,599.0000	3,540.0000	(1.639)	0	0	0
28/09/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,735.0000	1,790.0000	3.170	0	0	0
28/09/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,649.0000	3,590.0000	(1.617)	0	0	0
28/09/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,403.0000	8,462.0000	0.702	0	0	0
28/09/2009	€ / R 2009/12/14	11.75	Call	Currency Future	120.0000	106.0000	(11.667)	0	0	0
28/09/2009	€ / R 2009/12/14	12.75	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/09/2009	€ / R 2009/12/14	9.15	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	€ / R 2009/12/14	8.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	9.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	€ / R 2009/12/14	17.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	9.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/09/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,038.0000	982.0000	(5.395)	0	0	0
28/09/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,754.0000	6,812.0000	0.859	0	0	0
28/09/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,172.0000	2,229.0000	2.624	0	0	0
28/09/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,503.0000	7,562.0000	0.786	0	0	0
28/09/2009	€ / R 2009/12/14	10.40	Call	Currency Future	742.0000	689.0000	(7.143)	0	0	0
28/09/2009	€ / R 2009/12/14	15.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,402.0000	1,456.0000	3.852	0	0	0
28/09/2009	€ / R 2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	10.40	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
28/09/2009	€ / R 2009/12/14	11.60	Call	Currency Future	148.0000	130.0000	(12.162)	0	0	0
28/09/2009	€ / R 2009/12/14	13.00	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	10.75	Put	Currency Future	191.0000	204.0000	6.806	0	0	0
28/09/2009	€ / R 2009/12/14	17.40	Put	Currency Future	6,354.0000	6,412.0000	0.913	0	0	0
28/09/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,000.0000	2,941.0000	(1.967)	0	0	0
28/09/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,687.0000	1,742.0000	3.260	0	0	0
28/09/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,814.0000	1,754.0000	(3.308)	0	0	0
28/09/2009	€ / R 2009/12/14	8.05	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,544.0000	1,598.0000	3.497	0	0	0
28/09/2009	€ / R 2009/12/14	15.25	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2009/12/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	12.45	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
28/09/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,208.0000	4,266.0000	1.378	0	0	0
28/09/2009	€ / R 2009/12/14	15.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,449.0000	1,503.0000	3.727	0	0	0
28/09/2009	€ / R 2009/12/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	16.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,357.0000	4,415.0000	1.331	0	0	0
28/09/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,976.0000	2,033.0000	2.885	0	0	0
28/09/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,704.0000	5,763.0000	1.034	0	0	0
28/09/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,666.0000	1,606.0000	(3.601)	0	0	0
28/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
28/09/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,154.0000	6,212.0000	0.942	0	0	0
28/09/2009	€ / R 2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,765.0000	2,822.0000	2.061	0	0	0
28/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,153.0000	8,212.0000	0.724	0	0	0
28/09/2009	€ / R 2009/12/14	10.75	Call	Currency Future	489.0000	443.0000	(9.407)	0	0	0
28/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	11.10	Call	Currency Future	296.0000	263.0000	(11.149)	0	0	0
28/09/2009	€ / R 2009/12/14	10.80	Call	Currency Future	457.0000	412.0000	(9.847)	0	0	0
28/09/2009	€ / R 2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	9.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,074.0000	2,131.0000	2.748	0	0	0
28/09/2009	€ / R 2009/12/14	10.80	Put	Currency Future	210.0000	223.0000	6.190	0	0	0
28/09/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,203.0000	7,262.0000	0.819	0	0	0
28/09/2009	€ / R 2009/12/14	14.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,759.0000	3,817.0000	1.543	0	0	0
28/09/2009	€ / R 2009/12/14	17.05	Put	Currency Future	6,004.0000	6,063.0000	0.983	0	0	0
28/09/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,814.0000	2,872.0000	2.061	0	0	0
28/09/2009	€ / R 2009/12/14	10.95	Call	Currency Future	369.0000	328.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	15.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,765.0000	2,822.0000	2.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2009/12/14	11.25	Call	Currency Future	241.0000	213.0000	(11.618)	0	0	0
28/09/2009	€ / R 2009/12/14	14.80	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	13.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	10.95	Put	Currency Future	272.0000	289.0000	6.250	0	0	0
28/09/2009	€ / R 2009/12/14	9.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
28/09/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,653.0000	8,712.0000	0.682	0	0	0
28/09/2009	€ / R 2009/12/14	13.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	11.00	Put	Currency Future	295.0000	313.0000	6.102	0	0	0
28/09/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,756.0000	4,814.0000	1.220	0	0	0
28/09/2009	€ / R 2009/12/14	17.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	14.00	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,277.0000	1,218.0000	(4.620)	0	0	0
28/09/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,654.0000	6,712.0000	0.872	0	0	0
28/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,864.0000	2,922.0000	2.025	0	0	0
28/09/2009	€ / R 2009/12/14	11.10	Put	Currency Future	348.0000	374.0000	7.471	0	0	0
28/09/2009	€ / R 2009/12/14	12.20	Call	Currency Future	65.0000	58.0000	(10.769)	0	0	0
28/09/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,963.0000	3,021.0000	1.957	0	0	0
28/09/2009	€ / R 2009/12/14	11.00	Call	Currency Future	342.0000	302.0000	(11.696)	0	0	0
28/09/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,256.0000	2,197.0000	(2.615)	0	0	0
28/09/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,369.0000	2,426.0000	2.406	0	0	0
28/09/2009	€ / R 2009/12/14	11.25	Put	Currency Future	444.0000	474.0000	6.757	0	0	0
28/09/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,058.0000	4,116.0000	1.429	0	0	0
28/09/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,270.0000	2,328.0000	2.555	0	0	0
28/09/2009	€ / R 2009/12/14	15.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,212.0000	3,269.0000	1.775	0	0	0
28/09/2009	€ / R 2009/12/14	16.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,053.0000	7,112.0000	0.837	0	0	0
28/09/2009	€ / R 2009/12/14	14.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.30	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	€ / R 2009/12/14	8.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2009/12/14	14.05	Put	Currency Future	3,013.0000	3,071.0000	1.925	0	0	0
28/09/2009	€ / R 2009/12/14	10.60	Put	Currency Future	144.0000	153.0000	6.250	0	0	0
28/09/2009	€ / R 2009/12/14	14.05	Call	Currency Future	10.0000	9.0000	(10.000)	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
28/09/2009	€ / R 2009/12/14	9.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,913.0000	2,971.0000	1.991	0	0	0
28/09/2009	€ / R 2009/12/14	7.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	13.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	10.60	Call	Currency Future	591.0000	542.0000	(8.291)	0	0	0
28/09/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,112.0000	3,170.0000	1.864	0	0	0
28/09/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,250.0000	3,190.0000	(1.846)	0	0	0
28/09/2009	€ / R 2009/12/14	13.75	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
28/09/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,961.0000	1,901.0000	(3.060)	0	0	0
28/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,218.0000	1,269.0000	4.187	0	0	0
28/09/2009	€ / R 2009/12/14	13.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,554.0000	5,613.0000	1.062	0	0	0
28/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,123.0000	2,180.0000	2.685	0	0	0
28/09/2009	€ / R 2009/12/14	15.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,715.0000	2,773.0000	2.136	0	0	0
28/09/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,520.0000	1,460.0000	(3.947)	0	0	0
28/09/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,616.0000	2,674.0000	2.217	0	0	0
28/09/2009	€ / R 2009/12/14	9.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/09/2009	€ / R 2009/12/14	13.65	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,591.0000	1,646.0000	3.457	0	0	0
28/09/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,864.0000	2,922.0000	2.025	0	0	0
28/09/2009	€ / R 2009/12/14	14.75	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	13.05	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,309.0000	1,362.0000	4.049	0	0	0
28/09/2009	€ / R 2009/12/14	13.05	Put	Currency Future	2,025.0000	2,082.0000	2.815	0	0	0
28/09/2009	€ / R 2009/12/14	12.30	Call	Currency Future	57.0000	51.0000	(10.526)	0	0	0
28/09/2009	€ / R 2009/12/14	13.15	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	€ / R 2009/12/14	12.40	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
28/09/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,123.0000	2,180.0000	2.685	0	0	0
28/09/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,639.0000	1,694.0000	3.356	0	0	0
28/09/2009	€ / R 2009/12/14	13.10	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
28/09/2009	€ / R 2009/12/14	12.35	Put	Currency Future	1,356.0000	1,409.0000	3.909	0	0	0
28/09/2009	€ / R 2009/12/14	14.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2009/12/14	12.35	Call	Currency Future	53.0000	47.0000	(11.321)	0	0	0
28/09/2009	€ / R 2009/12/14	12.65	Call	Currency Future	36.0000	33.0000	(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
28/09/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,402.0000	1,456.0000	3.852	0	0	0
28/09/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,453.0000	8,512.0000	0.698	0	0	0
28/09/2009	€ / R 2009/12/14	12.60	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
28/09/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,591.0000	1,646.0000	3.457	0	0	0
28/09/2009	€ / R 2009/12/14	10.45	Put	Currency Future	105.0000	112.0000	6.667	0	0	0
28/09/2009	€ / R 2009/12/14	10.45	Call	Currency Future	703.0000	651.0000	(7.397)	0	0	0
28/09/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,507.0000	4,565.0000	1.287	0	0	0
28/09/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,610.0000	3,668.0000	1.607	0	0	0
28/09/2009	€ / R 2009/12/14	14.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,709.0000	3,767.0000	1.564	0	0	0
28/09/2009	€ / R 2009/12/14	10.65	Call	Currency Future	556.0000	507.0000	(8.813)	0	0	0
28/09/2009	€ / R 2009/12/14	10.65	Put	Currency Future	158.0000	169.0000	6.962	0	0	0
28/09/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	17.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,454.0000	6,512.0000	0.899	0	0	0
28/09/2009	€ / R 2009/12/14	7.95	Call	Currency Future	3,100.0000	3,041.0000	(1.903)	0	0	0
28/09/2009	€ / R 2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	6.95	Call	Currency Future	4,098.0000	4,039.0000	(1.440)	0	0	0
28/09/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,953.0000	8,012.0000	0.742	0	0	0
28/09/2009	€ / R 2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,954.0000	6,013.0000	0.991	0	0	0
28/09/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,048.0000	3,989.0000	(1.458)	0	0	0
28/09/2009	€ / R 2009/12/14	7.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	€ / R 2009/12/14	17.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	€ / R 2009/12/14	8.95	Call	Currency Future	2,109.0000	2,049.0000	(2.845)	0	0	0
28/09/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,569.0000	1,509.0000	(3.824)	0	0	0
28/09/2009	€ / R 2009/12/14	9.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/09/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,457.0000	4,515.0000	1.301	0	0	0
28/09/2009	€ / R 2009/12/14	10.50	Put	Currency Future	117.0000	125.0000	6.838	0	0	0
28/09/2009	€ / R 2009/12/14	8.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2009/12/14	14.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2009/12/14	10.50	Call	Currency Future	665.0000	613.0000	(7.820)	0	0	0
28/09/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,460.0000	3,518.0000	1.676	0	0	0
28/09/2009	€ / R 2009/12/14	15.50	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
28/09/2009	€ / R	2009/12/14	8.50	Call	Currency Future	2,553.0000	2,494.0000	(2.311)	0	0	0
28/09/2009	€ / R	2009/12/14	7.50	Call	Currency Future	3,549.0000	3,490.0000	(1.662)	0	0	0
28/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,449.0000	3,390.0000	(1.711)	0	0	0
28/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,454.0000	2,395.0000	(2.404)	0	0	0
28/09/2009	€ / R	2009/12/14	8.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R	2009/12/14	9.60	Call	Currency Future	1,471.0000	1,411.0000	(4.079)	0	0	0
28/09/2009	€ / R	2009/12/14	9.60	Put	Currency Future	23.0000	23.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	15.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R	2009/12/14	15.60	Put	Currency Future	4,556.0000	4,615.0000	1.295	0	0	0
28/09/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,449.0000	3,390.0000	(1.711)	0	0	0
28/09/2009	€ / R	2009/12/14	7.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2009/12/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15			Currency Future	11.2356	11.1785	(0.508)	11.2800	11.2200	2,695
28/09/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,792.0000	3,735.0000	(1.503)	0	0	0
28/09/2009	€ / R	2010/03/15	12.25	Call	Currency Future	239.0000	219.0000	(8.368)	0	0	0
28/09/2009	€ / R	2010/03/15	7.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R	2010/03/15	7.30	Call	Currency Future	3,941.0000	3,884.0000	(1.446)	0	0	0
28/09/2009	€ / R	2010/03/15	7.25	Call	Currency Future	3,991.0000	3,933.0000	(1.453)	0	0	0
28/09/2009	€ / R	2010/03/15	13.25	Call	Currency Future	129.0000	116.0000	(10.078)	0	0	0
28/09/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,088.0000	1,124.0000	3.309	0	0	0
28/09/2009	€ / R	2010/03/15	7.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,738.0000	1,680.0000	(3.337)	0	0	0
28/09/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,253.0000	1,291.0000	3.033	0	0	0
28/09/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,396.0000	3,339.0000	(1.678)	0	0	0
28/09/2009	€ / R	2010/03/15	7.30	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15	19.25	Put	Currency Future	8,020.0000	8,076.0000	0.698	0	0	0
28/09/2009	€ / R	2010/03/15	10.25	Put	Currency Future	123.0000	128.0000	4.065	0	0	0
28/09/2009	€ / R	2010/03/15	19.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R	2010/03/15	12.05	Call	Currency Future	274.0000	252.0000	(8.029)	0	0	0
28/09/2009	€ / R	2010/03/15	8.95	Call	Currency Future	2,314.0000	2,256.0000	(2.506)	0	0	0
28/09/2009	€ / R	2010/03/15	8.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	€ / R	2010/03/15	10.45	Call	Currency Future	960.0000	909.0000	(5.313)	0	0	0
28/09/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,817.0000	8,874.0000	0.646	0	0	0
28/09/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,718.0000	8,774.0000	0.642	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	17.25	Put	Currency Future	6,025.0000	6,081.0000	0.929	0	0	0
28/09/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,109.0000	1,056.0000	(4.779)	0	0	0
28/09/2009	€ / R 2010/03/15	7.95	Call	Currency Future	3,298.0000	3,240.0000	(1.759)	0	0	0
28/09/2009	€ / R 2010/03/15	8.55	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
28/09/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,150.0000	3,092.0000	(1.841)	0	0	0
28/09/2009	€ / R 2010/03/15	9.45	Put	Currency Future	46.0000	46.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,822.0000	6,879.0000	0.836	0	0	0
28/09/2009	€ / R 2010/03/15	7.25	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,144.0000	2,188.0000	2.052	0	0	0
28/09/2009	€ / R 2010/03/15	12.00	Put	Currency Future	1,048.0000	1,083.0000	3.340	0	0	0
28/09/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,707.0000	2,648.0000	(2.180)	0	0	0
28/09/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,832.0000	1,775.0000	(3.111)	0	0	0
28/09/2009	€ / R 2010/03/15	18.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2010/03/15	17.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	17.95	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2010/03/15	19.25	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/03/15	9.25	Put	Currency Future	36.0000	36.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,568.0000	8,625.0000	0.665	0	0	0
28/09/2009	€ / R 2010/03/15	12.60	Call	Currency Future	189.0000	174.0000	(7.937)	0	0	13,636
28/09/2009	€ / R 2010/03/15	7.55	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	8.20	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
28/09/2009	€ / R 2010/03/15	10.45	Put	Currency Future	174.0000	181.0000	4.023	0	0	0
28/09/2009	€ / R 2010/03/15	20.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,723.0000	6,779.0000	0.833	0	0	0
28/09/2009	€ / R 2010/03/15	17.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2010/03/15	14.25	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
28/09/2009	€ / R 2010/03/15	17.80	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,693.0000	3,635.0000	(1.571)	0	0	0
28/09/2009	€ / R 2010/03/15	9.10	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	€ / R 2010/03/15	13.45	Call	Currency Future	112.0000	100.0000	(10.714)	0	0	0
28/09/2009	€ / R 2010/03/15	19.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2010/03/15	19.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	12.10	Call	Currency Future	265.0000	244.0000	(7.925)	0	0	0
28/09/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,169.0000	8,226.0000	0.698	0	0	0
28/09/2009	€ / R 2010/03/15	15.10	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
28/09/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,327.0000	2,371.0000	1.891	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	12.20	Put	Currency Future	1,211.0000	1,249.0000	3.138	0	0	0
28/09/2009	€ / R 2010/03/15	19.85	Put	Currency Future	8,618.0000	8,674.0000	0.650	0	0	0
28/09/2009	€ / R 2010/03/15	18.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2010/03/15	15.25	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
28/09/2009	€ / R 2010/03/15	9.15	Call	Currency Future	2,119.0000	2,061.0000	(2.737)	0	0	0
28/09/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,129.0000	1,165.0000	3.189	0	0	0
28/09/2009	€ / R 2010/03/15	9.55	Put	Currency Future	52.0000	52.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,903.0000	3,953.0000	1.281	0	0	0
28/09/2009	€ / R 2010/03/15	15.45	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
28/09/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,872.0000	6,929.0000	0.829	0	0	0
28/09/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,953.0000	2,895.0000	(1.964)	0	0	0
28/09/2009	€ / R 2010/03/15	11.60	Call	Currency Future	381.0000	352.0000	(7.612)	0	0	0
28/09/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,022.0000	1,965.0000	(2.819)	0	0	0
28/09/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,573.0000	6,629.0000	0.852	0	0	0
28/09/2009	€ / R 2010/03/15	8.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
28/09/2009	€ / R 2010/03/15	10.55	Call	Currency Future	891.0000	841.0000	(5.612)	0	0	0
28/09/2009	€ / R 2010/03/15	16.10	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
28/09/2009	€ / R 2010/03/15	19.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2010/03/15	11.35	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
28/09/2009	€ / R 2010/03/15	17.85	Put	Currency Future	6,623.0000	6,679.0000	0.846	0	0	0
28/09/2009	€ / R 2010/03/15	19.30	Put	Currency Future	8,070.0000	8,126.0000	0.694	0	0	0
28/09/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,080.0000	3,127.0000	1.526	0	0	0
28/09/2009	€ / R 2010/03/15	13.15	Call	Currency Future	136.0000	125.0000	(8.088)	0	0	0
28/09/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,554.0000	1,595.0000	2.638	0	0	0
28/09/2009	€ / R 2010/03/15	13.55	Call	Currency Future	105.0000	93.0000	(11.429)	0	0	0
28/09/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,936.0000	2,984.0000	1.635	0	0	0
28/09/2009	€ / R 2010/03/15	8.45	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	11.35	Put	Currency Future	575.0000	600.0000	4.348	0	0	0
28/09/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,867.0000	8,924.0000	0.643	0	0	0
28/09/2009	€ / R 2010/03/15	8.30	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,050.0000	4,100.0000	1.235	0	0	0
28/09/2009	€ / R 2010/03/15	19.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2010/03/15	14.10	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
28/09/2009	€ / R 2010/03/15	17.45	Put	Currency Future	6,224.0000	6,281.0000	0.916	0	0	0
28/09/2009	€ / R 2010/03/15	20.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	€ / R 2010/03/15	9.30	Put	Currency Future	38.0000	39.0000	2.632	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	16.25	Put	Currency Future	5,034.0000	5,088.0000	1.073	0	0	0
28/09/2009	€ / R 2010/03/15	10.15	Put	Currency Future	109.0000	106.0000	(2.752)	0	0	0
28/09/2009	€ / R 2010/03/15	11.00	Call	Currency Future	619.0000	575.0000	(7.108)	0	0	13,636
28/09/2009	€ / R 2010/03/15	8.85	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	€ / R 2010/03/15	19.55	Put	Currency Future	8,319.0000	8,375.0000	0.673	0	0	0
28/09/2009	€ / R 2010/03/15	13.10	Put	Currency Future	2,005.0000	2,050.0000	2.244	0	0	0
28/09/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,246.0000	4,297.0000	1.201	0	0	0
28/09/2009	€ / R 2010/03/15	11.75	Call	Currency Future	341.0000	314.0000	(7.918)	0	0	0
28/09/2009	€ / R 2010/03/15	14.50	Put	Currency Future	3,320.0000	3,369.0000	1.476	0	0	0
28/09/2009	€ / R 2010/03/15	16.25	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
28/09/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,195.0000	1,134.0000	(5.105)	0	0	0
28/09/2009	€ / R 2010/03/15	11.00	Put	Currency Future	384.0000	396.0000	3.125	0	0	0
28/09/2009	€ / R 2010/03/15	16.00	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
28/09/2009	€ / R 2010/03/15	19.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	13.10	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
28/09/2009	€ / R 2010/03/15	17.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	11.75	Put	Currency Future	855.0000	886.0000	3.626	0	0	0
28/09/2009	€ / R 2010/03/15	15.50	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/03/15	19.75	Put	Currency Future	8,518.0000	8,575.0000	0.669	0	0	0
28/09/2009	€ / R 2010/03/15	19.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	8.25	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	€ / R 2010/03/15	9.15	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/09/2009	€ / R 2010/03/15	12.85	Call	Currency Future	162.0000	149.0000	(8.025)	0	0	0
28/09/2009	€ / R 2010/03/15	17.55	Put	Currency Future	6,324.0000	6,380.0000	0.886	0	0	0
28/09/2009	€ / R 2010/03/15	10.10	Call	Currency Future	1,238.0000	1,178.0000	(4.847)	0	0	0
28/09/2009	€ / R 2010/03/15	12.15	Call	Currency Future	256.0000	235.0000	(8.203)	0	0	0
28/09/2009	€ / R 2010/03/15	17.75	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	11.55	Put	Currency Future	710.0000	738.0000	3.944	0	0	0
28/09/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,101.0000	3,043.0000	(1.870)	0	0	0
28/09/2009	€ / R 2010/03/15	10.85	Put	Currency Future	317.0000	327.0000	3.155	0	0	0
28/09/2009	€ / R 2010/03/15	17.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,168.0000	2,109.0000	(2.721)	0	0	0
28/09/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,805.0000	2,747.0000	(2.068)	0	0	0
28/09/2009	€ / R 2010/03/15	12.20	Call	Currency Future	247.0000	227.0000	(8.097)	0	0	0
28/09/2009	€ / R 2010/03/15	19.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R 2010/03/15	11.55	Call	Currency Future	396.0000	366.0000	(7.576)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	12.00	Call	Currency Future	284.0000	262.0000	(7.746)	0	0	0
28/09/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,777.0000	1,820.0000	2.420	0	0	0
28/09/2009	€ / R 2010/03/15	15.55	Put	Currency Future	4,344.0000	4,396.0000	1.197	0	0	0
28/09/2009	€ / R 2010/03/15	10.10	Put	Currency Future	103.0000	100.0000	(2.913)	0	0	0
28/09/2009	€ / R 2010/03/15	11.85	Put	Currency Future	931.0000	963.0000	3.437	0	0	0
28/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
28/09/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,523.0000	6,580.0000	0.874	0	0	0
28/09/2009	€ / R 2010/03/15	11.45	Call	Currency Future	427.0000	396.0000	(7.260)	0	0	0
28/09/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,959.0000	2,004.0000	2.297	0	0	0
28/09/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,699.0000	2,746.0000	1.741	0	0	0
28/09/2009	€ / R 2010/03/15	10.55	Put	Currency Future	205.0000	212.0000	3.415	0	0	0
28/09/2009	€ / R 2010/03/15	11.10	Put	Currency Future	433.0000	447.0000	3.233	0	0	0
28/09/2009	€ / R 2010/03/15	11.90	Call	Currency Future	305.0000	281.0000	(7.869)	0	0	0
28/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	818.0000	848.0000	3.667	0	0	0
28/09/2009	€ / R 2010/03/15	11.60	Put	Currency Future	745.0000	774.0000	3.893	0	0	0
28/09/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,199.0000	3,141.0000	(1.813)	0	0	0
28/09/2009	€ / R 2010/03/15	13.85	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0
28/09/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,419.0000	2,464.0000	1.860	0	0	0
28/09/2009	€ / R 2010/03/15	11.10	Call	Currency Future	568.0000	525.0000	(7.570)	0	0	0
28/09/2009	€ / R 2010/03/15	12.15	Put	Currency Future	1,170.0000	1,207.0000	3.162	0	0	0
28/09/2009	€ / R 2010/03/15	15.05	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
28/09/2009	€ / R 2010/03/15	14.85	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
28/09/2009	€ / R 2010/03/15	15.55	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
28/09/2009	€ / R 2010/03/15	11.45	Put	Currency Future	641.0000	667.0000	4.056	0	0	0
28/09/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,854.0000	3,904.0000	1.297	0	0	0
28/09/2009	€ / R 2010/03/15	10.85	Call	Currency Future	702.0000	656.0000	(6.553)	0	0	0
28/09/2009	€ / R 2010/03/15	7.40	Call	Currency Future	3,842.0000	3,784.0000	(1.510)	0	0	0
28/09/2009	€ / R 2010/03/15	16.15	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/09/2009	€ / R 2010/03/15	16.05	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
28/09/2009	€ / R 2010/03/15	9.85	Call	Currency Future	1,461.0000	1,403.0000	(3.970)	0	0	0
28/09/2009	€ / R 2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	11.85	Call	Currency Future	316.0000	292.0000	(7.595)	0	0	0
28/09/2009	€ / R 2010/03/15	9.30	Call	Currency Future	1,974.0000	1,917.0000	(2.888)	0	0	0
28/09/2009	€ / R 2010/03/15	13.80	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0
28/09/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,003.0000	2,944.0000	(1.965)	0	0	0
28/09/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,836.0000	4,890.0000	1.117	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	17.50	Put	Currency Future	6,274.0000	6,330.0000	0.893	0	0	0
28/09/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,396.0000	3,339.0000	(1.678)	0	0	0
28/09/2009	€ / R 2010/03/15	8.40	Call	Currency Future	2,855.0000	2,796.0000	(2.067)	0	0	0
28/09/2009	€ / R 2010/03/15	13.20	Call	Currency Future	133.0000	121.0000	(9.023)	0	0	0
28/09/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,652.0000	2,699.0000	1.772	0	0	0
28/09/2009	€ / R 2010/03/15	13.15	Put	Currency Future	2,051.0000	2,097.0000	2.243	0	0	0
28/09/2009	€ / R 2010/03/15	19.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2010/03/15	9.85	Put	Currency Future	76.0000	74.0000	(2.632)	0	0	0
28/09/2009	€ / R 2010/03/15	11.20	Put	Currency Future	485.0000	503.0000	3.711	0	0	0
28/09/2009	€ / R 2010/03/15	11.70	Call	Currency Future	353.0000	326.0000	(7.649)	0	0	0
28/09/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,732.0000	1,775.0000	2.483	0	0	0
28/09/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,889.0000	2,936.0000	1.627	0	0	0
28/09/2009	€ / R 2010/03/15	19.50	Put	Currency Future	8,269.0000	8,325.0000	0.677	0	0	0
28/09/2009	€ / R 2010/03/15	7.85	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2010/03/15	11.20	Call	Currency Future	521.0000	482.0000	(7.486)	0	0	0
28/09/2009	€ / R 2010/03/15	11.95	Call	Currency Future	294.0000	271.0000	(7.823)	0	0	0
28/09/2009	€ / R 2010/03/15	13.30	Call	Currency Future	125.0000	112.0000	(10.400)	0	0	0
28/09/2009	€ / R 2010/03/15	10.80	Put	Currency Future	296.0000	306.0000	3.378	0	0	0
28/09/2009	€ / R 2010/03/15	14.05	Call	Currency Future	74.0000	64.0000	(13.514)	0	0	0
28/09/2009	€ / R 2010/03/15	8.95	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
28/09/2009	€ / R 2010/03/15	10.20	Put	Currency Future	116.0000	116.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	€ / R 2010/03/15	15.50	Put	Currency Future	4,295.0000	4,346.0000	1.187	0	0	0
28/09/2009	€ / R 2010/03/15	10.30	Put	Currency Future	135.0000	140.0000	3.704	0	0	0
28/09/2009	€ / R 2010/03/15	12.80	Call	Currency Future	167.0000	154.0000	(7.784)	0	0	0
28/09/2009	€ / R 2010/03/15	13.05	Call	Currency Future	144.0000	133.0000	(7.639)	0	0	0
28/09/2009	€ / R 2010/03/15	8.85	Call	Currency Future	2,412.0000	2,354.0000	(2.405)	0	0	0
28/09/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,151.0000	1,095.0000	(4.865)	0	0	0
28/09/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,070.0000	1,018.0000	(4.860)	0	0	0
28/09/2009	€ / R 2010/03/15	14.80	Call	Currency Future	46.0000	38.0000	(17.391)	0	0	0
28/09/2009	€ / R 2010/03/15	11.05	Put	Currency Future	408.0000	421.0000	3.186	0	0	0
28/09/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,787.0000	4,840.0000	1.107	0	0	0
28/09/2009	€ / R 2010/03/15	13.20	Put	Currency Future	2,097.0000	2,142.0000	2.146	0	0	0
28/09/2009	€ / R 2010/03/15	11.80	Put	Currency Future	893.0000	924.0000	3.471	0	0	0
28/09/2009	€ / R 2010/03/15	7.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	14.80	Put	Currency Future	3,611.0000	3,660.0000	1.357	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	8.05	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,659.0000	3,709.0000	1.366	0	0	0
28/09/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,070.0000	2,013.0000	(2.754)	0	0	0
28/09/2009	€ / R 2010/03/15	13.50	Call	Currency Future	108.0000	96.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,189.0000	2,233.0000	2.010	0	0	0
28/09/2009	€ / R 2010/03/15	15.80	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
28/09/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,217.0000	2,158.0000	(2.661)	0	0	0
28/09/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,639.0000	4,692.0000	1.142	0	0	0
28/09/2009	€ / R 2010/03/15	9.20	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
28/09/2009	€ / R 2010/03/15	19.45	Put	Currency Future	8,219.0000	8,276.0000	0.694	0	0	0
28/09/2009	€ / R 2010/03/15	11.95	Put	Currency Future	1,009.0000	1,043.0000	3.370	0	0	0
28/09/2009	€ / R 2010/03/15	13.50	Put	Currency Future	2,373.0000	2,418.0000	1.896	0	0	0
28/09/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,099.0000	4,149.0000	1.220	0	0	0
28/09/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,952.0000	4,002.0000	1.265	0	0	0
28/09/2009	€ / R 2010/03/15	14.00	Call	Currency Future	77.0000	67.0000	(12.987)	0	0	0
28/09/2009	€ / R 2010/03/15	14.20	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
28/09/2009	€ / R 2010/03/15	18.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R 2010/03/15	11.80	Call	Currency Future	328.0000	303.0000	(7.622)	0	0	0
28/09/2009	€ / R 2010/03/15	14.50	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
28/09/2009	€ / R 2010/03/15	15.30	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
28/09/2009	€ / R 2010/03/15	15.15	Call	Currency Future	38.0000	31.0000	(18.421)	0	0	0
28/09/2009	€ / R 2010/03/15	9.05	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
28/09/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,913.0000	1,958.0000	2.352	0	0	0
28/09/2009	€ / R 2010/03/15	14.20	Put	Currency Future	3,032.0000	3,079.0000	1.550	0	0	0
28/09/2009	€ / R 2010/03/15	12.50	Call	Currency Future	202.0000	185.0000	(8.416)	0	0	0
28/09/2009	€ / R 2010/03/15	17.30	Put	Currency Future	6,075.0000	6,131.0000	0.922	0	0	0
28/09/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,347.0000	3,289.0000	(1.733)	0	0	0
28/09/2009	€ / R 2010/03/15	10.05	Put	Currency Future	97.0000	94.0000	(3.093)	0	0	0
28/09/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,841.0000	2,888.0000	1.654	0	0	0
28/09/2009	€ / R 2010/03/15	15.20	Call	Currency Future	37.0000	30.0000	(18.919)	0	0	0
28/09/2009	€ / R 2010/03/15	11.70	Put	Currency Future	818.0000	848.0000	3.667	0	0	0
28/09/2009	€ / R 2010/03/15	7.50	Call	Currency Future	3,743.0000	3,685.0000	(1.550)	0	0	0
28/09/2009	€ / R 2010/03/15	12.35	Put	Currency Future	1,337.0000	1,376.0000	2.917	0	0	0
28/09/2009	€ / R 2010/03/15	17.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R 2010/03/15	7.90	Put	Currency Future	11.0000	11.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	11.05	Call	Currency Future	593.0000	550.0000	(7.251)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,806.0000	3,855.0000	1.287	0	0	0
28/09/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,052.0000	2,993.0000	(1.933)	0	0	0
28/09/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,773.0000	6,829.0000	0.827	0	0	0
28/09/2009	€ / R 2010/03/15	10.50	Put	Currency Future	189.0000	196.0000	3.704	0	0	0
28/09/2009	€ / R 2010/03/15	15.35	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
28/09/2009	€ / R 2010/03/15	10.80	Call	Currency Future	732.0000	684.0000	(6.557)	0	0	0
28/09/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,282.0000	1,222.0000	(4.680)	0	0	0
28/09/2009	€ / R 2010/03/15	15.00	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
28/09/2009	€ / R 2010/03/15	15.40	Put	Currency Future	4,197.0000	4,248.0000	1.215	0	0	0
28/09/2009	€ / R 2010/03/15	11.50	Call	Currency Future	411.0000	381.0000	(7.299)	0	0	0
28/09/2009	€ / R 2010/03/15	9.50	Put	Currency Future	49.0000	49.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	13.35	Put	Currency Future	2,235.0000	2,279.0000	1.969	0	0	0
28/09/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,935.0000	4,989.0000	1.094	0	0	0
28/09/2009	€ / R 2010/03/15	14.15	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
28/09/2009	€ / R 2010/03/15	15.85	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/03/15	9.40	Put	Currency Future	43.0000	43.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	11.50	Put	Currency Future	675.0000	702.0000	4.000	0	0	0
28/09/2009	€ / R 2010/03/15	8.50	Call	Currency Future	2,756.0000	2,697.0000	(2.141)	0	0	0
28/09/2009	€ / R 2010/03/15	14.35	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
28/09/2009	€ / R 2010/03/15	15.80	Put	Currency Future	4,590.0000	4,642.0000	1.133	0	0	0
28/09/2009	€ / R 2010/03/15	13.00	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0
28/09/2009	€ / R 2010/03/15	9.40	Call	Currency Future	1,879.0000	1,822.0000	(3.034)	0	0	0
28/09/2009	€ / R 2010/03/15	20.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	11.90	Put	Currency Future	969.0000	1,003.0000	3.509	0	0	0
28/09/2009	€ / R 2010/03/15	8.50	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,176.0000	3,224.0000	1.511	0	0	0
28/09/2009	€ / R 2010/03/15	9.80	Put	Currency Future	71.0000	70.0000	(1.408)	0	0	0
28/09/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,327.0000	1,267.0000	(4.521)	0	0	0
28/09/2009	€ / R 2010/03/15	8.40	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
28/09/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,885.0000	4,939.0000	1.105	0	0	0
28/09/2009	€ / R 2010/03/15	9.50	Call	Currency Future	1,785.0000	1,727.0000	(3.249)	0	0	0
28/09/2009	€ / R 2010/03/15	13.35	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	8.80	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
28/09/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,248.0000	3,190.0000	(1.786)	0	0	0
28/09/2009	€ / R 2010/03/15	17.40	Put	Currency Future	6,175.0000	6,231.0000	0.907	0	0	0
28/09/2009	€ / R 2010/03/15	10.50	Call	Currency Future	925.0000	875.0000	(5.405)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R	2010/03/15	12.35	Call	Currency Future	223.0000	205.0000	(8.072)	0	0	0
28/09/2009	€ / R	2010/03/15	13.90	Call	Currency Future	82.0000	72.0000	(12.195)	0	0	0
28/09/2009	€ / R	2010/03/15	17.50	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R	2010/03/15	10.00	Put	Currency Future	91.0000	88.0000	(3.297)	0	0	0
28/09/2009	€ / R	2010/03/15	10.40	Call	Currency Future	996.0000	945.0000	(5.120)	0	0	0
28/09/2009	€ / R	2010/03/15	11.15	Put	Currency Future	458.0000	473.0000	3.275	0	0	0
28/09/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,466.0000	1,507.0000	2.797	0	0	0
28/09/2009	€ / R	2010/03/15	9.35	Call	Currency Future	1,926.0000	1,869.0000	(2.960)	0	0	0
28/09/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,747.0000	2,793.0000	1.675	0	0	0
28/09/2009	€ / R	2010/03/15	8.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
28/09/2009	€ / R	2010/03/15	13.40	Call	Currency Future	116.0000	104.0000	(10.345)	0	0	0
28/09/2009	€ / R	2010/03/15	15.20	Put	Currency Future	4,001.0000	4,051.0000	1.250	0	0	0
28/09/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,033.0000	981.0000	(5.034)	0	0	0
28/09/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,822.0000	1,866.0000	2.415	0	0	0
28/09/2009	€ / R	2010/03/15	9.00	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	€ / R	2010/03/15	10.40	Put	Currency Future	160.0000	166.0000	3.750	0	0	0
28/09/2009	€ / R	2010/03/15	16.20	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
28/09/2009	€ / R	2010/03/15	11.30	Put	Currency Future	543.0000	567.0000	4.420	0	0	0
28/09/2009	€ / R	2010/03/15	14.90	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
28/09/2009	€ / R	2010/03/15	9.00	Call	Currency Future	2,265.0000	2,207.0000	(2.561)	0	0	0
28/09/2009	€ / R	2010/03/15	15.40	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
28/09/2009	€ / R	2010/03/15	16.20	Put	Currency Future	4,984.0000	5,038.0000	1.083	0	0	0
28/09/2009	€ / R	2010/03/15	11.15	Call	Currency Future	544.0000	502.0000	(7.721)	0	0	0
28/09/2009	€ / R	2010/03/15	7.35	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R	2010/03/15	15.90	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
28/09/2009	€ / R	2010/03/15	9.95	Call	Currency Future	1,371.0000	1,312.0000	(4.303)	0	0	0
28/09/2009	€ / R	2010/03/15	13.40	Put	Currency Future	2,281.0000	2,325.0000	1.929	0	0	0
28/09/2009	€ / R	2010/03/15	11.30	Call	Currency Future	479.0000	445.0000	(7.098)	0	0	0
28/09/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,688.0000	4,741.0000	1.131	0	0	0
28/09/2009	€ / R	2010/03/15	19.65	Put	Currency Future	8,419.0000	8,475.0000	0.665	0	0	0
28/09/2009	€ / R	2010/03/15	17.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,708.0000	3,758.0000	1.348	0	0	0
28/09/2009	€ / R	2010/03/15	17.65	Put	Currency Future	6,424.0000	6,480.0000	0.872	0	0	0
28/09/2009	€ / R	2010/03/15	12.90	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
28/09/2009	€ / R	2010/03/15	19.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15	11.40	Put	Currency Future	608.0000	633.0000	4.112	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	8.35	Call	Currency Future	2,904.0000	2,845.0000	(2.032)	0	0	0
28/09/2009	€ / R 2010/03/15	10.90	Put	Currency Future	338.0000	349.0000	3.254	0	0	0
28/09/2009	€ / R 2010/03/15	19.90	Put	Currency Future	8,668.0000	8,724.0000	0.646	0	0	0
28/09/2009	€ / R 2010/03/15	8.35	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
28/09/2009	€ / R 2010/03/15	10.90	Call	Currency Future	674.0000	628.0000	(6.825)	0	0	0
28/09/2009	€ / R 2010/03/15	7.65	Call	Currency Future	3,594.0000	3,536.0000	(1.614)	0	0	0
28/09/2009	€ / R 2010/03/15	17.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	8.80	Call	Currency Future	2,461.0000	2,403.0000	(2.357)	0	0	0
28/09/2009	€ / R 2010/03/15	17.90	Put	Currency Future	6,673.0000	6,729.0000	0.839	0	0	0
28/09/2009	€ / R 2010/03/15	9.35	Put	Currency Future	41.0000	41.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	7.80	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/03/15	17.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	7.35	Call	Currency Future	3,891.0000	3,834.0000	(1.465)	0	0	0
28/09/2009	€ / R 2010/03/15	7.80	Call	Currency Future	3,446.0000	3,388.0000	(1.683)	0	0	0
28/09/2009	€ / R 2010/03/15	19.35	Put	Currency Future	8,120.0000	8,176.0000	0.690	0	0	0
28/09/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,363.0000	2,305.0000	(2.455)	0	0	0
28/09/2009	€ / R 2010/03/15	11.40	Call	Currency Future	444.0000	411.0000	(7.432)	0	0	0
28/09/2009	€ / R 2010/03/15	19.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	€ / R 2010/03/15	8.90	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
28/09/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,125.0000	6,181.0000	0.914	0	0	0
28/09/2009	€ / R 2010/03/15	9.80	Call	Currency Future	1,507.0000	1,448.0000	(3.915)	0	0	0
28/09/2009	€ / R 2010/03/15	10.35	Put	Currency Future	147.0000	153.0000	4.082	0	0	0
28/09/2009	€ / R 2010/03/15	9.90	Put	Currency Future	81.0000	79.0000	(2.469)	0	0	0
28/09/2009	€ / R 2010/03/15	7.65	Put	Currency Future	8.0000	8.0000	-	0	0	0
28/09/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,148.0000	4,199.0000	1.230	0	0	0
28/09/2009	€ / R 2010/03/15	9.90	Call	Currency Future	1,416.0000	1,357.0000	(4.167)	0	0	0
28/09/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,609.0000	2,550.0000	(2.261)	0	0	0
28/09/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,984.0000	3,031.0000	1.575	0	0	0
28/09/2009	€ / R 2010/03/15	8.65	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,645.0000	1,587.0000	(3.526)	0	0	0
28/09/2009	€ / R 2010/03/15	15.65	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
28/09/2009	€ / R 2010/03/15	11.25	Call	Currency Future	498.0000	463.0000	(7.028)	0	0	0
28/09/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,442.0000	4,494.0000	1.171	0	0	0
28/09/2009	€ / R 2010/03/15	17.65	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	11.25	Put	Currency Future	512.0000	535.0000	4.492	0	0	0
28/09/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,512.0000	2,558.0000	1.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R	2010/03/15	19.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R	2010/03/15	13.65	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
28/09/2009	€ / R	2010/03/15	11.65	Call	Currency Future	367.0000	339.0000	(7.629)	0	0	0
28/09/2009	€ / R	2010/03/15	9.65	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
28/09/2009	€ / R	2010/03/15	10.65	Call	Currency Future	824.0000	776.0000	(5.825)	0	0	0
28/09/2009	€ / R	2010/03/15	10.65	Put	Currency Future	239.0000	247.0000	3.347	0	0	0
28/09/2009	€ / R	2010/03/15	11.65	Put	Currency Future	781.0000	811.0000	3.841	0	0	0
28/09/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,768.0000	8,824.0000	0.639	0	0	0
28/09/2009	€ / R	2010/03/15	8.60	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
28/09/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,658.0000	2,599.0000	(2.220)	0	0	0
28/09/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,644.0000	3,586.0000	(1.592)	0	0	0
28/09/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,691.0000	1,634.0000	(3.371)	0	0	0
28/09/2009	€ / R	2010/03/15	7.60	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	€ / R	2010/03/15	9.60	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
28/09/2009	€ / R	2010/03/15	15.60	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
28/09/2009	€ / R	2010/03/15	10.60	Put	Currency Future	222.0000	229.0000	3.153	0	0	0
28/09/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,474.0000	6,530.0000	0.865	0	0	0
28/09/2009	€ / R	2010/03/15	17.70	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R	2010/03/15	19.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,468.0000	8,525.0000	0.673	0	0	0
28/09/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,369.0000	8,425.0000	0.669	0	0	0
28/09/2009	€ / R	2010/03/15	19.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,374.0000	6,430.0000	0.879	0	0	0
28/09/2009	€ / R	2010/03/15	13.60	Call	Currency Future	101.0000	89.0000	(11.881)	0	0	0
28/09/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,465.0000	2,511.0000	1.866	0	0	0
28/09/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,393.0000	4,445.0000	1.184	0	0	0
28/09/2009	€ / R	2010/03/15	17.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15	10.60	Call	Currency Future	857.0000	808.0000	(5.718)	0	0	0
28/09/2009	€ / R	2010/03/15	17.15	Put	Currency Future	5,926.0000	5,982.0000	0.945	0	0	0
28/09/2009	€ / R	2010/03/15	19.15	Put	Currency Future	7,920.0000	7,977.0000	0.720	0	0	0
28/09/2009	€ / R	2010/03/15	19.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
28/09/2009	€ / R	2010/03/15	17.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	€ / R	2010/03/15	7.15	Call	Currency Future	4,090.0000	4,033.0000	(1.394)	0	0	0
28/09/2009	€ / R	2010/03/15	7.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	€ / R	2010/03/15	12.70	Call	Currency Future	178.0000	163.0000	(8.427)	0	0	0
28/09/2009	€ / R	2010/03/15	10.70	Put	Currency Future	257.0000	266.0000	3.502	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/03/15	14.70	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
28/09/2009	€ / R 2010/03/15	13.70	Call	Currency Future	94.0000	83.0000	(11.702)	0	0	0
28/09/2009	€ / R 2010/03/15	15.70	Put	Currency Future	4,491.0000	4,543.0000	1.158	0	0	0
28/09/2009	€ / R 2010/03/15	15.70	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
28/09/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,514.0000	3,563.0000	1.394	0	0	0
28/09/2009	€ / R 2010/03/15	13.70	Put	Currency Future	2,559.0000	2,604.0000	1.758	0	0	0
28/09/2009	€ / R 2010/03/15	12.70	Put	Currency Future	1,642.0000	1,685.0000	2.619	0	0	0
28/09/2009	€ / R 2010/03/15	9.70	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
28/09/2009	€ / R 2010/03/15	10.70	Call	Currency Future	793.0000	744.0000	(6.179)	0	0	0
28/09/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,599.0000	1,540.0000	(3.690)	0	0	0
28/09/2009	€ / R 2010/03/15	8.70	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
28/09/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,559.0000	2,501.0000	(2.267)	0	0	0
28/09/2009	€ / R 2010/03/15	7.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,545.0000	3,487.0000	(1.636)	0	0	0
28/09/2009	€ / R 2010/03/15	8.75	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
28/09/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,737.0000	4,791.0000	1.140	0	0	0
28/09/2009	€ / R 2010/03/15	15.95	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
28/09/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,757.0000	3,806.0000	1.304	0	0	0
28/09/2009	€ / R 2010/03/15	14.95	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/03/15	10.95	Call	Currency Future	646.0000	601.0000	(6.966)	0	0	0
28/09/2009	€ / R 2010/03/15	10.95	Put	Currency Future	361.0000	372.0000	3.047	0	0	0
28/09/2009	€ / R 2010/03/15	12.95	Call	Currency Future	153.0000	140.0000	(8.497)	0	0	0
28/09/2009	€ / R 2010/03/15	13.95	Call	Currency Future	80.0000	69.0000	(13.750)	0	0	0
28/09/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,794.0000	2,841.0000	1.682	0	0	0
28/09/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,867.0000	1,912.0000	2.410	0	0	0
28/09/2009	€ / R 2010/03/15	13.75	Call	Currency Future	91.0000	80.0000	(12.088)	0	0	0
28/09/2009	€ / R 2010/03/15	13.75	Put	Currency Future	2,605.0000	2,651.0000	1.766	0	0	0
28/09/2009	€ / R 2010/03/15	12.75	Put	Currency Future	1,687.0000	1,730.0000	2.549	0	0	0
28/09/2009	€ / R 2010/03/15	14.75	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/03/15	15.75	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	€ / R 2010/03/15	15.75	Put	Currency Future	4,540.0000	4,593.0000	1.167	0	0	0
28/09/2009	€ / R 2010/03/15	14.75	Put	Currency Future	3,562.0000	3,611.0000	1.376	0	0	0
28/09/2009	€ / R 2010/03/15	12.75	Call	Currency Future	172.0000	158.0000	(8.140)	0	0	0
28/09/2009	€ / R 2010/03/15	10.75	Call	Currency Future	762.0000	714.0000	(6.299)	0	0	0
28/09/2009	€ / R 2010/03/15	7.75	Call	Currency Future	3,495.0000	3,437.0000	(1.660)	0	0	0
28/09/2009	€ / R 2010/03/15	10.75	Put	Currency Future	276.0000	286.0000	3.623	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R	2010/03/15	7.75	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,553.0000	1,494.0000	(3.799)	0	0	0
28/09/2009	€ / R	2010/03/15	9.75	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
28/09/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,510.0000	2,452.0000	(2.311)	0	0	0
28/09/2009	€ / R	2010/03/15	9.95	Put	Currency Future	86.0000	83.0000	(3.488)	0	0	0
28/09/2009	€ / R	2010/06/14			Currency Future	11.4220	11.3683	(0.470)	0.0000	0.0000	200
28/09/2009	€ / R	2010/06/14	11.45	Call	Currency Future	647.0000	598.0000	(7.573)	0	0	0
28/09/2009	€ / R	2010/06/14	11.45	Put	Currency Future	675.0000	680.0000	0.741	0	0	0
28/09/2009	€ / R	2010/06/14	11.40	Call	Currency Future	0.0000	616.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	12.10	Call	Currency Future	449.0000	410.0000	(8.686)	0	0	0
28/09/2009	€ / R	2010/06/14	12.00	Put	Currency Future	1,052.0000	1,066.0000	1.331	0	0	0
28/09/2009	€ / R	2010/06/14	11.55	Put	Currency Future	738.0000	745.0000	0.949	0	0	0
28/09/2009	€ / R	2010/06/14	12.00	Call	Currency Future	474.0000	434.0000	(8.439)	0	0	0
28/09/2009	€ / R	2010/06/14	11.40	Put	Currency Future	0.0000	648.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,127.0000	1,142.0000	1.331	0	0	0
28/09/2009	€ / R	2010/06/14	11.55	Call	Currency Future	610.0000	563.0000	(7.705)	0	0	0
28/09/2009	€ / R	2010/06/14	11.90	Put	Currency Future	979.0000	991.0000	1.226	0	0	0
28/09/2009	€ / R	2010/06/14	11.50	Put	Currency Future	706.0000	712.0000	0.850	0	0	0
28/09/2009	€ / R	2010/06/14	11.90	Call	Currency Future	501.0000	459.0000	(8.383)	0	0	0
28/09/2009	€ / R	2010/06/14	11.50	Call	Currency Future	628.0000	580.0000	(7.643)	0	0	0
28/09/2009	€ / R	2010/06/14	19.50	Put	Currency Future	8,089.0000	8,141.0000	0.643	0	0	0
28/09/2009	€ / R	2010/06/14	19.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
28/09/2009	€ / R	2010/06/14	19.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
28/09/2009	€ / R	2010/06/14	17.55	Put	Currency Future	6,173.0000	6,218.0000	0.729	0	0	0
28/09/2009	€ / R	2010/06/14	19.55	Put	Currency Future	8,139.0000	8,191.0000	0.639	0	0	0
28/09/2009	€ / R	2010/06/14	17.50	Put	Currency Future	6,125.0000	6,170.0000	0.735	0	0	0
28/09/2009	€ / R	2010/06/14	15.50	Call	Currency Future	103.0000	91.0000	(11.650)	0	0	0
28/09/2009	€ / R	2010/06/14	15.50	Put	Currency Future	4,181.0000	4,223.0000	1.005	0	0	0
28/09/2009	€ / R	2010/06/14	8.50	Call	Currency Future	2,952.0000	2,896.0000	(1.897)	0	0	0
28/09/2009	€ / R	2010/06/14	7.50	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
28/09/2009	€ / R	2010/06/14	7.50	Call	Currency Future	3,937.0000	3,881.0000	(1.422)	0	0	0
28/09/2009	€ / R	2010/06/14	8.50	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
28/09/2009	€ / R	2010/06/14	9.50	Call	Currency Future	1,984.0000	1,928.0000	(2.823)	0	0	0
28/09/2009	€ / R	2010/06/14	9.50	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
28/09/2009	€ / R	2010/06/14	10.50	Call	Currency Future	1,162.0000	1,102.0000	(5.164)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	€ / R 2010/06/14	17.55	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
28/09/2009	€ / R 2010/06/14	17.50	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
28/09/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,307.0000	2,338.0000	1.344	0	0	0
28/09/2009	€ / R 2010/06/14	10.50	Put	Currency Future	240.0000	234.0000	(2.500)	0	0	0
28/09/2009	€ / R 2010/06/14	13.50	Call	Currency Future	229.0000	206.0000	(10.044)	0	0	0
28/09/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,229.0000	4,271.0000	0.993	0	0	0
28/09/2009	€ / R 2010/06/14	13.55	Call	Currency Future	223.0000	202.0000	(9.417)	0	0	0
28/09/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,351.0000	2,383.0000	1.361	0	0	0
28/09/2009	€ / R 2010/06/14	10.45	Put	Currency Future	224.0000	218.0000	(2.679)	0	0	0
28/09/2009	€ / R 2010/06/14	13.45	Call	Currency Future	234.0000	211.0000	(9.829)	0	0	0
28/09/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,262.0000	2,293.0000	1.370	0	0	0
28/09/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,196.0000	1,136.0000	(5.017)	0	0	0
28/09/2009	€ / R 2010/06/14	15.45	Call	Currency Future	105.0000	93.0000	(11.429)	0	0	0
28/09/2009	€ / R 2010/06/14	9.45	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
28/09/2009	€ / R 2010/06/14	8.45	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
28/09/2009	€ / R 2010/06/14	7.45	Call	Currency Future	3,987.0000	3,931.0000	(1.405)	0	0	0
28/09/2009	€ / R 2010/06/14	7.45	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
28/09/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,002.0000	2,945.0000	(1.899)	0	0	0
28/09/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,029.0000	1,974.0000	(2.711)	0	0	0
28/09/2009	€ / R 2010/06/14	15.55	Call	Currency Future	101.0000	89.0000	(11.881)	0	0	0
28/09/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,133.0000	4,175.0000	1.016	0	0	0
28/09/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,076.0000	6,121.0000	0.741	0	0	0
28/09/2009	€ / R 2010/06/14	9.55	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
28/09/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,128.0000	1,069.0000	(5.230)	0	0	0
28/09/2009	€ / R 2010/06/14	10.55	Put	Currency Future	256.0000	250.0000	(2.344)	0	0	0
28/09/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,939.0000	1,883.0000	(2.888)	0	0	0
28/09/2009	€ / R 2010/06/14	17.45	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
28/09/2009	€ / R 2010/06/14	8.55	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
28/09/2009	€ / R 2010/06/14	7.55	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
28/09/2009	€ / R 2010/06/14	19.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
28/09/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,040.0000	8,092.0000	0.647	0	0	0
28/09/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,888.0000	3,832.0000	(1.440)	0	0	0
28/09/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,903.0000	2,847.0000	(1.929)	0	0	0
28/09/2009	€ / R 2010/06/14	7.40	Call	Currency Future	0.0000	3,980.0000	100.000	0	0	0
28/09/2009	€ / R 2010/06/14	7.40	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
28/09/2009	€ / R 2010/06/14	15.40	Call	Currency Future	0.0000	96.0000	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
28/09/2009	€ / R	2010/06/14	13.40	Put	Currency Future	0.0000	2,248.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	15.40	Put	Currency Future	0.0000	4,127.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	17.40	Put	Currency Future	0.0000	6,072.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	17.40	Call	Currency Future	0.0000	40.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	19.40	Call	Currency Future	0.0000	10.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	13.40	Call	Currency Future	0.0000	217.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	10.40	Call	Currency Future	0.0000	1,171.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	8.40	Call	Currency Future	0.0000	2,994.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	10.40	Put	Currency Future	0.0000	202.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	8.40	Put	Currency Future	0.0000	26.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	9.40	Put	Currency Future	0.0000	51.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	9.40	Call	Currency Future	0.0000	2,020.0000	100.000	0	0	0
28/09/2009	€ / R	2010/06/14	19.40	Put	Currency Future	0.0000	8,042.0000	100.000	0	0	0
28/09/2009	AL13	2009/11/05			Index Future	248.9640	249.3220	0.144	0.0000	0.0000	10
28/09/2009	ALBI	2009/11/05			Index Future	298.2360	298.7670	0.178	0.0000	0.0000	760
28/09/2009	ALBI	2010/02/04			Index Future	303.6820	304.2200	0.177	0.0000	0.0000	0
28/09/2009	CRD1	2009/11/05			Index Future	127.9170	128.0930	0.138	0.0000	0.0000	2
28/09/2009	CRD1	2010/02/04			Index Future	130.2600	130.4380	0.137	0.0000	0.0000	0
28/09/2009	GOVI	2009/11/05			jGovi	299.9110	300.4250	0.171	0.0000	0.0000	695
28/09/2009	GOVI	2010/02/04			jGovi	305.4045	305.9255	0.171	0.0000	0.0000	0
28/09/2009	ILBI	2009/11/05			Index Future	362.3340	362.2650	(0.019)	0.0000	0.0000	3
28/09/2009	J153	2010/08/31			jSwap	7.3056	7.2847	(0.286)	0.0000	0.0000	0
28/09/2009	J157	2015/09/15			jSwap	8.7510	8.7390	(0.137)	0.0000	0.0000	0
28/09/2009	J186	2026/12/21			jSwap	8.3750	8.4040	0.346	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
28/09/2009	J201	2014/12/22			jSwap	8.5980	8.5920	(0.070)	0.0000	0.0000	0
28/09/2009	J203	2017/09/15			jSwap	8.8480	8.8500	0.023	0.0000	0.0000	0
28/09/2009	J204	2018/12/21			jSwap	8.8040	8.8090	0.057	0.0000	0.0000	0
28/09/2009	J207	2020/01/15			jSwap	8.8080	8.8190	0.125	0.0000	0.0000	0
28/09/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
28/09/2009	JFRA	2009/11/05			jFra	6.9950	7.0060	0.157	0.0000	0.0000	0
28/09/2009	JFRA	2010/02/04			jFra	7.0250	7.0500	0.356	0.0000	0.0000	0
28/09/2009	JFRA	2010/05/06			jFra	7.1440	7.1700	0.364	0.0000	0.0000	0
28/09/2009	JFRA	2010/08/05			jFra	7.4570	7.5040	0.630	0.0000	0.0000	0
28/09/2009	JFRA	2010/11/04			jFra	7.8080	7.8280	0.256	0.0000	0.0000	0
28/09/2009	JN02	2009/11/05			jNote	7.7090	7.7430	0.441	0.0000	0.0000	0
28/09/2009	JN02	2010/02/04			jNote	7.9570	7.9900	0.415	0.0000	0.0000	0
28/09/2009	JN05	2009/11/05			jNote	8.6060	8.6010	(0.058)	0.0000	0.0000	0
28/09/2009	JN05	2010/02/04			jNote	8.7410	8.7320	(0.103)	0.0000	0.0000	0
28/09/2009	JN10	2009/11/05			jNote	8.7760	8.7850	0.103	0.0000	0.0000	0
28/09/2009	JN10	2010/02/04			jNote	8.8330	8.8440	0.125	0.0000	0.0000	0
28/09/2009	JROD	2009/09/30			jRod	6.9600	6.9590	(0.014)	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
28/09/2009	JROD	2009/10/30			jRod	6.8770	6.8690	(0.116)	0.0000	0.0000	0
28/09/2009	JROD	2009/11/30			jRod	6.8990	6.8990	-	0.0000	0.0000	0
28/09/2009	JROD	2009/12/31			jRod	6.9980	6.9980	-	0.0000	0.0000	0
28/09/2009	OTH1	2009/11/05			Index Future	288.8960	289.5150	0.214	0.0000	0.0000	3
28/09/2009	OTH1	2010/02/04			Index Future	294.1880	294.8150	0.213	0.0000	0.0000	0
28/09/2009	R153	2009/11/05			Bond Future	7.3320	7.3080	(0.327)	0.0000	0.0000	0
28/09/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/09/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	669.0000	649.0000	(2.990)	0	0	0
28/09/2009	R155	2009/11/05			Bond Future	7.5350	7.4750	(0.796)	0.0000	0.0000	0
28/09/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	590.0000	650.0000	10.169	0	0	0
28/09/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	212.0000	166.0000	(21.698)	0	0	0
28/09/2009	R157	2009/11/05			Bond Future	8.3010	8.2800	(0.253)	8.2900	8.2900	8,150
28/09/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	98.0000	91.0000	(7.143)	0	0	0
28/09/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,382.0000	4,265.0000	(2.670)	0	0	0
28/09/2009	R157	2010/02/04			Bond Future	8.3840	8.3610	(0.274)	0.0000	0.0000	0
28/09/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,076.0000	3,973.0000	(2.527)	0	0	0
28/09/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	848.0000	860.0000	1.415	0	0	0
28/09/2009	R157	2010/05/06			Bond Future	8.4450	8.4210	(0.284)	0.0000	0.0000	0
28/09/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,633.0000	2,677.0000	1.671	0	0	0
28/09/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,370.0000	2,299.0000	(2.996)	0	0	0
28/09/2009	R157	2010/08/05			Bond Future	8.4750	8.4490	(0.307)	0.0000	0.0000	0
28/09/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,596.0000	3,651.0000	1.529	0	0	0
28/09/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,343.0000	2,279.0000	(2.732)	0	0	0
28/09/2009	R186	2009/11/05			Bond Future	8.8550	8.8340	(0.237)	0.0000	0.0000	11,606

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	1,742.0000	1,750.0000	0.459	0	0	0
28/09/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	2,763.0000	2,568.0000	(7.058)	0	0	240
28/09/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	11,516.0000	11,306.0000	(1.824)	0	0	0
28/09/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	2,967.0000	3,013.0000	1.550	0	0	0
28/09/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	49.0000	42.0000	(14.286)	0	0	240
28/09/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	1,578.0000	1,422.0000	(9.886)	0	0	5,000
28/09/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	5,000
28/09/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,309.0000	14,104.0000	(1.433)	0	0	0
28/09/2009	R186	2010/02/04			Bond Future	8.9030	8.8810	(0.247)	0.0000	0.0000	0
28/09/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,104.0000	7,915.0000	(2.332)	0	0	0
28/09/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	1,616.0000	1,636.0000	1.238	0	0	0
28/09/2009	R186	2010/05/06			Bond Future	8.9430	8.9210	(0.246)	0.0000	0.0000	0
28/09/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,291.0000	5,370.0000	1.493	0	0	0
28/09/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	4,756.0000	4,628.0000	(2.691)	0	0	0
28/09/2009	R186	2010/08/05			Bond Future	8.9680	8.9450	(0.256)	0.0000	0.0000	0
28/09/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,511.0000	4,399.0000	(2.483)	0	0	0
28/09/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,093.0000	7,195.0000	1.438	0	0	0
28/09/2009	R201	2009/11/05			Bond Future	8.3570	8.3360	(0.251)	0.0000	0.0000	488
28/09/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,676.0000	3,585.0000	(2.476)	0	0	0
28/09/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	55.0000	51.0000	(7.273)	0	0	0
28/09/2009	R201	2010/02/04			Bond Future	8.4290	8.4060	(0.273)	0.0000	0.0000	0
28/09/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	374.0000	378.0000	1.070	0	0	0
28/09/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,132.0000	4,046.0000	(2.081)	0	0	0
28/09/2009	R201	2010/05/06			Bond Future	8.4860	8.4620	(0.283)	0.0000	0.0000	0
28/09/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,979.0000	2,012.0000	1.668	0	0	0
28/09/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	1,926.0000	1,869.0000	(2.960)	0	0	0
28/09/2009	R201	2010/08/05			Bond Future	8.5120	8.4860	(0.305)	0.0000	0.0000	0
28/09/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,154.0000	3,204.0000	1.585	0	0	0
28/09/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,415.0000	1,372.0000	(3.039)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	R203	2009/11/05			Bond Future	8.7860	8.7650	(0.239)	0.0000	0.0000	1,570
28/09/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	32.0000	27.0000	(15.625)	0	0	0
28/09/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,416.0000	7,296.0000	(1.618)	0	0	0
28/09/2009	R203	2010/02/04			Bond Future	8.8600	8.8380	(0.248)	0.0000	0.0000	0
28/09/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,124.0000	1,134.0000	0.890	0	0	0
28/09/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	4,724.0000	4,617.0000	(2.265)	0	0	0
28/09/2009	R203	2010/05/06			Bond Future	8.9170	8.8940	(0.258)	0.0000	0.0000	0
28/09/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,960.0000	2,884.0000	(2.568)	0	0	0
28/09/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,390.0000	3,433.0000	1.268	0	0	0
28/09/2009	R203	2010/08/05			Bond Future	8.9520	8.9280	(0.268)	0.0000	0.0000	0
28/09/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,576.0000	4,629.0000	1.158	0	0	0
28/09/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,086.0000	3,017.0000	(2.236)	0	0	0
28/09/2009	R204	2009/11/05			Bond Future	8.7920	8.7600	(0.364)	0.0000	0.0000	2,868
28/09/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
28/09/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,189.0000	7,994.0000	(2.381)	0	0	0
28/09/2009	R204	2010/02/04			Bond Future	8.8550	8.8220	(0.373)	0.0000	0.0000	0
28/09/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	5,177.0000	5,015.0000	(3.129)	0	0	0
28/09/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,243.0000	1,274.0000	2.494	0	0	0
28/09/2009	R204	2010/05/06			Bond Future	8.9070	8.8730	(0.382)	0.0000	0.0000	0
28/09/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,759.0000	3,842.0000	2.208	0	0	0
28/09/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,228.0000	3,117.0000	(3.439)	0	0	0
28/09/2009	R204	2010/08/05			Bond Future	8.9410	8.9050	(0.403)	0.0000	0.0000	0
28/09/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,037.0000	2,937.0000	(3.293)	0	0	0
28/09/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,747.0000	4,849.0000	2.149	0	0	0
28/09/2009	R206	2009/11/05			Bond Future	8.4130	8.3910	(0.262)	0.0000	0.0000	1,121
28/09/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,203.0000	3,124.0000	(2.466)	0	0	0
28/09/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	R206	2010/02/04			Bond Future	8.4990	8.4760	(0.271)	0.0000	0.0000	0
28/09/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	291.0000	294.0000	1.031	0	0	0
28/09/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,572.0000	3,501.0000	(1.988)	0	0	0
28/09/2009	R206	2010/05/06			Bond Future	8.5750	8.5510	(0.280)	0.0000	0.0000	0
28/09/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,374.0000	1,331.0000	(3.130)	0	0	0
28/09/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,903.0000	1,934.0000	1.629	0	0	0
28/09/2009	R206	2010/08/05			Bond Future	8.6180	8.5910	(0.313)	0.0000	0.0000	0
28/09/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,230.0000	1,193.0000	(3.008)	0	0	0
28/09/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,314.0000	2,353.0000	1.685	0	0	0
28/09/2009	R207	2009/11/05			Bond Future	8.9410	8.9190	(0.246)	0.0000	0.0000	600
28/09/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
28/09/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,412.0000	9,275.0000	(1.456)	0	0	0
28/09/2009	R207	2010/02/04			Bond Future	9.0020	8.9810	(0.233)	0.0000	0.0000	0
28/09/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	5,781.0000	5,663.0000	(2.041)	0	0	0
28/09/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,126.0000	1,134.0000	0.710	0	0	0
28/09/2009	R207	2010/05/06			Bond Future	9.0570	9.0350	(0.243)	0.0000	0.0000	0
28/09/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,103.0000	3,023.0000	(2.578)	0	0	0
28/09/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,227.0000	4,277.0000	1.183	0	0	0
28/09/2009	R207	2010/08/05			Bond Future	9.0950	9.0710	(0.264)	0.0000	0.0000	0
28/09/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,211.0000	5,278.0000	1.286	0	0	0
28/09/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	2,915.0000	2,843.0000	(2.470)	0	0	0
28/09/2009	R208	2009/11/05			Bond Future	8.9390	8.9180	(0.235)	0.0000	0.0000	5,008
28/09/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,994.0000	7,858.0000	(1.701)	0	0	0
28/09/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
28/09/2009	R208	2010/02/04			Bond Future	8.9970	8.9760	(0.233)	0.0000	0.0000	0
28/09/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,366.0000	1,382.0000	1.171	0	0	0
28/09/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	4,528.0000	4,414.0000	(2.518)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	R208	2010/05/06			Bond Future	9.0450	9.0230	(0.243)	0.0000	0.0000	0
28/09/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	2,772.0000	2,693.0000	(2.850)	0	0	0
28/09/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,012.0000	4,068.0000	1.396	0	0	0
28/09/2009	R208	2010/08/05			Bond Future	9.0770	9.0540	(0.253)	0.0000	0.0000	0
28/09/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	2,869.0000	2,798.0000	(2.475)	0	0	0
28/09/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,367.0000	5,435.0000	1.267	0	0	0
28/09/2009	R209	2009/11/05			Bond Future	8.3940	8.3840	(0.119)	0.0000	0.0000	3,023
28/09/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	5,295.0000	5,330.0000	0.661	0	0	0
28/09/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	357.0000	306.0000	(14.286)	0	0	0
28/09/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,662.0000	13,574.0000	(0.644)	0	0	0
28/09/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	8,441.0000	8,342.0000	(1.173)	0	0	0
28/09/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	5,000
28/09/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	93.0000	80.0000	(13.978)	0	0	0
28/09/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
28/09/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	10,385.0000	10,465.0000	0.770	0	0	0
28/09/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	22.0000	16.0000	(27.273)	0	0	2,970
28/09/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,966.0000	10,875.0000	(0.830)	0	0	0
28/09/2009	R209	2010/02/04			Bond Future	8.4210	8.4100	(0.131)	0.0000	0.0000	0
28/09/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	9,359.0000	9,256.0000	(1.101)	0	0	0
28/09/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	796.0000	787.0000	(1.131)	0	0	2,500
28/09/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	12,097.0000	12,170.0000	0.603	0	0	0
28/09/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	316.0000	295.0000	(6.646)	0	0	0
28/09/2009	R209	2010/05/06			Bond Future	8.4400	8.4290	(0.130)	0.0000	0.0000	0
28/09/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,100.0000	4,028.0000	(1.756)	0	0	0
28/09/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,607.0000	4,629.0000	0.478	0	0	0
28/09/2009	R209	2010/08/05			Bond Future	8.4470	8.4350	(0.142)	0.0000	0.0000	0
28/09/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,026.0000	3,962.0000	(1.590)	0	0	0
28/09/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,527.0000	6,565.0000	0.582	0	0	0
28/09/2009	TRT1	2009/11/05			Index Future	296.1410	296.6510	0.172	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	TRT1	2010/02/04			Index Future	301.5650	302.0820	0.171	0.0000	0.0000	0
28/09/2009	ZAAD	2009/12/14			Currency Future	6.4672	6.4828	0.241	0.0000	0.0000	4,604
28/09/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	8,083.0000	8,067.0000	(0.198)	0	0	0
28/09/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	499.0000	484.0000	(3.006)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	133.0000	129.0000	(3.008)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,617.0000	5,633.0000	0.285	0	0	0
28/09/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	319.0000	331.0000	3.762	0	0	0
28/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	233.0000	220.0000	(5.579)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,018.0000	2,033.0000	0.743	0	0	0
28/09/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
28/09/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	339.0000	324.0000	(4.425)	0	0	0
28/09/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	284.0000	295.0000	3.873	0	0	0
28/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	152.0000	147.0000	(3.289)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	94.0000	95.0000	1.064	0	0	0
28/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	416.0000	402.0000	(3.365)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	3,917.0000	3,933.0000	0.408	0	0	0
28/09/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	4,033.0000	4,018.0000	(0.372)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,075.0000	1,090.0000	1.395	0	0	0
28/09/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,883.0000	3,868.0000	(0.386)	0	0	0
28/09/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	1,669.0000	1,684.0000	0.899	0	0	0
28/09/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	284.0000	295.0000	3.873	0	0	0
28/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	172.0000	167.0000	(2.907)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	219.0000	230.0000	5.023	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	2,086.0000	2,071.0000	(0.719)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	2,037.0000	2,021.0000	(0.785)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,667.0000	2,683.0000	0.600	0	0	0
28/09/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,117.0000	4,133.0000	0.389	0	0	0
28/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	117.0000	113.0000	(3.419)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	150.0000	153.0000	2.000	0	0	0
28/09/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	219.0000	230.0000	5.023	0	0	0
28/09/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	152.0000	147.0000	(3.289)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,017.0000	4,033.0000	0.398	0	0	0
28/09/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,883.0000	5,867.0000	(0.272)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
28/09/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	117.0000	113.0000	(3.419)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	58.0000	55.0000	(5.172)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	267.0000	253.0000	(5.243)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	457.0000	442.0000	(3.282)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	499.0000	484.0000	(3.006)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	2,967.0000	2,983.0000	0.539	0	0	0
28/09/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,118.0000	2,133.0000	0.708	0	0	0
28/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	251.0000	262.0000	4.382	0	0	0
28/09/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	3,667.0000	3,683.0000	0.436	0	0	0
28/09/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	102.0000	98.0000	(3.922)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	475.0000	488.0000	2.737	0	0	0
28/09/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	134.0000	136.0000	1.493	0	0	0
28/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	74.0000	75.0000	1.351	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
28/09/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	416.0000	402.0000	(3.365)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	929.0000	943.0000	1.507	0	0	0
28/09/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,017.0000	3,033.0000	0.530	0	0	0
28/09/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,068.0000	2,083.0000	0.725	0	0	0
28/09/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	560.0000	573.0000	2.321	0	0	0
28/09/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	172.0000	167.0000	(2.907)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	190.0000	200.0000	5.263	0	0	0
28/09/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	3,967.0000	3,983.0000	0.403	0	0	0
28/09/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,117.0000	3,133.0000	0.513	0	0	0
28/09/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,384.0000	3,368.0000	(0.473)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	356.0000	368.0000	3.371	0	0	0
28/09/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	190.0000	200.0000	5.263	0	0	0
28/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	84.0000	84.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	4,083.0000	4,068.0000	(0.367)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,026.0000	1,041.0000	1.462	0	0	0
28/09/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	6,033.0000	6,017.0000	(0.265)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,067.0000	3,083.0000	0.522	0	0	0
28/09/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	84.0000	84.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,067.0000	4,083.0000	0.393	0	0	0
28/09/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,883.0000	4,867.0000	(0.328)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
28/09/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	3,717.0000	3,733.0000	0.430	0	0	0
28/09/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	1,918.0000	1,934.0000	0.834	0	0	0
28/09/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,987.0000	1,971.0000	(0.805)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.40	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
28/09/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	133.0000	129.0000	(3.008)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	233.0000	220.0000	(5.579)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,640.0000	1,624.0000	(0.976)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	8,133.0000	8,117.0000	(0.197)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,937.0000	1,922.0000	(0.774)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	251.0000	262.0000	4.382	0	0	0
28/09/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	394.0000	406.0000	3.046	0	0	0
28/09/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,383.0000	6,367.0000	(0.251)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	2,186.0000	2,170.0000	(0.732)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,133.0000	6,117.0000	(0.261)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	2,717.0000	2,733.0000	0.589	0	0	0
28/09/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,983.0000	5,967.0000	(0.267)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,933.0000	3,918.0000	(0.381)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	434.0000	446.0000	2.765	0	0	0
28/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	630.0000	614.0000	(2.540)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	169.0000	172.0000	1.775	0	0	0
28/09/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
28/09/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,134.0000	3,118.0000	(0.511)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	3,867.0000	3,883.0000	0.414	0	0	0
28/09/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,983.0000	7,967.0000	(0.200)	0	0	0
28/09/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	1,968.0000	1,984.0000	0.813	0	0	0
28/09/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,933.0000	5,917.0000	(0.270)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,883.0000	7,867.0000	(0.203)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	150.0000	153.0000	2.000	0	0	0
28/09/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	457.0000	442.0000	(3.282)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,983.0000	3,968.0000	(0.377)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.40	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
28/09/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	202.0000	190.0000	(5.941)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	106.0000	107.0000	0.943	0	0	0
28/09/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,933.0000	7,917.0000	(0.202)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	339.0000	324.0000	(4.425)	0	0	0
28/09/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,633.0000	4,618.0000	(0.324)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	881.0000	896.0000	1.703	0	0	0
28/09/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,417.0000	4,433.0000	0.362	0	0	0
28/09/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	377.0000	362.0000	(3.979)	0	0	0
28/09/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	1,868.0000	1,884.0000	0.857	0	0	0
28/09/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	302.0000	288.0000	(4.636)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,124.0000	1,139.0000	1.335	0	0	0
28/09/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	694.0000	708.0000	2.017	0	0	0
28/09/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	302.0000	288.0000	(4.636)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	2,136.0000	2,120.0000	(0.749)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	977.0000	992.0000	1.535	0	0	0
28/09/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,617.0000	2,633.0000	0.611	0	0	0
28/09/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	6,083.0000	6,067.0000	(0.263)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,867.0000	2,883.0000	0.558	0	0	0
28/09/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,888.0000	1,872.0000	(0.847)	0	0	0
28/09/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	5,917.0000	5,933.0000	0.270	0	0	0
28/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	119.0000	121.0000	1.681	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	4,133.0000	4,118.0000	(0.363)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	47.0000	47.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	50.0000	47.0000	(6.000)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
28/09/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,371.0000	1,386.0000	1.094	0	0	0
28/09/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	517.0000	530.0000	2.515	0	0	0
28/09/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,367.0000	4,383.0000	0.366	0	0	0
28/09/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	356.0000	368.0000	3.371	0	0	0
28/09/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,333.0000	4,318.0000	(0.346)	0	0	0
28/09/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,867.0000	5,883.0000	0.273	0	0	0
28/09/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	8,033.0000	8,017.0000	(0.199)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,335.0000	2,320.0000	(0.642)	0	0	0
28/09/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	1,719.0000	1,734.0000	0.873	0	0	0
28/09/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	604.0000	617.0000	2.152	0	0	0
28/09/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
28/09/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	6,283.0000	6,267.0000	(0.255)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	3,084.0000	3,068.0000	(0.519)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	740.0000	754.0000	1.892	0	0	0
28/09/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,385.0000	2,369.0000	(0.671)	0	0	0
28/09/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,583.0000	4,568.0000	(0.327)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	89.0000	85.0000	(4.494)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,590.0000	1,574.0000	(1.006)	0	0	0
28/09/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,383.0000	4,368.0000	(0.342)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	2,917.0000	2,933.0000	0.549	0	0	0
28/09/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	649.0000	662.0000	2.003	0	0	0
28/09/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	4,183.0000	4,168.0000	(0.359)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,383.0000	8,367.0000	(0.191)	0	0	0
28/09/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,420.0000	1,436.0000	1.127	0	0	0
28/09/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	8,183.0000	8,167.0000	(0.196)	0	0	0
28/09/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	6,183.0000	6,167.0000	(0.259)	0	0	0
28/09/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
28/09/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,333.0000	6,317.0000	(0.253)	0	0	0
28/09/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	3,817.0000	3,833.0000	0.419	0	0	0
28/09/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,619.0000	1,635.0000	0.988	0	0	0
28/09/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	834.0000	848.0000	1.679	0	0	0
28/09/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,617.0000	3,633.0000	0.442	0	0	0
28/09/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,333.0000	8,317.0000	(0.192)	0	0	0
28/09/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	1,818.0000	1,834.0000	0.880	0	0	0
28/09/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	2,817.0000	2,833.0000	0.568	0	0	0
28/09/2009	ZAAD	2009/12/14	12.90	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
28/09/2009	ZAAD 2009/12/14	3.90	Call	Currency Future	2,567.0000	2,583.0000	0.623	0	0	0
28/09/2009	ZAAD 2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	2.90	Call	Currency Future	3,567.0000	3,583.0000	0.449	0	0	0
28/09/2009	ZAAD 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	4.90	Call	Currency Future	1,569.0000	1,585.0000	1.020	0	0	0
28/09/2009	ZAAD 2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,433.0000	6,417.0000	(0.249)	0	0	0
28/09/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,433.0000	4,418.0000	(0.338)	0	0	0
28/09/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	8.90	Put	Currency Future	2,435.0000	2,419.0000	(0.657)	0	0	0
28/09/2009	ZAAD 2009/12/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	14.90	Put	Currency Future	8,433.0000	8,417.0000	(0.190)	0	0	0
28/09/2009	ZAAD 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
28/09/2009	ZAAD 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
28/09/2009	ZAAD 2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	8.75	Put	Currency Future	2,285.0000	2,270.0000	(0.656)	0	0	0
28/09/2009	ZAAD 2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	10.75	Put	Currency Future	4,283.0000	4,268.0000	(0.350)	0	0	0
28/09/2009	ZAAD 2009/12/14	14.75	Put	Currency Future	8,283.0000	8,267.0000	(0.193)	0	0	0
28/09/2009	ZAAD 2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	8,233.0000	8,217.0000	(0.194)	0	0	0
28/09/2009	ZAAD 2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	4,233.0000	4,218.0000	(0.354)	0	0	0
28/09/2009	ZAAD 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	8.70	Put	Currency Future	2,236.0000	2,220.0000	(0.716)	0	0	0
28/09/2009	ZAAD 2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	6,233.0000	6,217.0000	(0.257)	0	0	0
28/09/2009	ZAAD 2009/12/14	5.70	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
28/09/2009	ZAAD 2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	5.70	Call	Currency Future	787.0000	801.0000	1.779	0	0	0
28/09/2009	ZAAD 2009/12/14	3.70	Call	Currency Future	2,767.0000	2,783.0000	0.578	0	0	0
28/09/2009	ZAAD 2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	1,769.0000	1,784.0000	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
28/09/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	3,767.0000	3,783.0000	0.425	0	0	0
28/09/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	675.0000	659.0000	(2.370)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	542.0000	527.0000	(2.768)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	47.0000	47.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	630.0000	614.0000	(2.540)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	53.0000	53.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	860.0000	844.0000	(1.860)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	42.0000	42.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	586.0000	570.0000	(2.730)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	767.0000	751.0000	(2.086)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	542.0000	527.0000	(2.768)	0	0	0
28/09/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	59.0000	59.0000	-	0	0	0
28/09/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	813.0000	798.0000	(1.845)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	721.0000	705.0000	(2.219)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	721.0000	705.0000	(2.219)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
28/09/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	38.0000	38.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15			Currency Future	6.5239	6.5402	0.250	0.0000	0.0000	118
28/09/2009	ZAAD	2010/03/15	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	132.0000	133.0000	0.758	0	0	0
28/09/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	1,928.0000	1,944.0000	0.830	0	0	0
28/09/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	367.0000	355.0000	(3.270)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	472.0000	459.0000	(2.754)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	160.0000	162.0000	1.250	0	0	0
28/09/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	6,277.0000	6,261.0000	(0.255)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	166.0000	160.0000	(3.614)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	2,924.0000	2,940.0000	0.547	0	0	0
28/09/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	401.0000	388.0000	(3.242)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	297.0000	306.0000	3.030	0	0	0
28/09/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	4,279.0000	4,263.0000	(0.374)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	440.0000	450.0000	2.273	0	0	0
28/09/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	226.0000	220.0000	(2.655)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	225.0000	228.0000	1.333	0	0	0
28/09/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	277.0000	282.0000	1.805	0	0	0
28/09/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	183.0000	186.0000	1.639	0	0	0
28/09/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	8,276.0000	8,260.0000	(0.193)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	379.0000	388.0000	2.375	0	0	0
28/09/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	350.0000	360.0000	2.857	0	0	0
28/09/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	509.0000	495.0000	(2.750)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	273.0000	266.0000	(2.564)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	185.0000	178.0000	(3.784)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	3,924.0000	3,940.0000	0.408	0	0	0
28/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	334.0000	322.0000	(3.593)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	4,229.0000	4,213.0000	(0.378)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,329.0000	4,312.0000	(0.393)	0	0	0
28/09/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	547.0000	533.0000	(2.559)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	586.0000	572.0000	(2.389)	0	0	0
28/09/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	22.0000	22.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	507.0000	517.0000	1.972	0	0	0
28/09/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	105.0000	99.0000	(5.714)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,426.0000	8,410.0000	(0.190)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	334.0000	322.0000	(3.593)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	436.0000	423.0000	(2.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	6,227.0000	6,211.0000	(0.257)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	71.0000	66.0000	(7.042)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	143.0000	(4.027)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	118.0000	112.0000	(5.085)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	2,201.0000	2,185.0000	(0.727)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	303.0000	292.0000	(3.630)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	249.0000	242.0000	(2.811)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	171.0000	173.0000	1.170	0	0	0
28/09/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	626.0000	611.0000	(2.396)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	473.0000	483.0000	2.114	0	0	0
28/09/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	579.0000	589.0000	1.727	0	0	0
28/09/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,582.0000	1,598.0000	1.011	0	0	0
28/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	953.0000	965.0000	1.259	0	0	0
28/09/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,959.0000	1,942.0000	(0.868)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	323.0000	332.0000	2.786	0	0	0
28/09/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	472.0000	459.0000	(2.754)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	3,974.0000	3,990.0000	0.403	0	0	0
28/09/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	2,298.0000	2,282.0000	(0.696)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	149.0000	143.0000	(4.027)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	4,079.0000	4,063.0000	(0.392)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
28/09/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	25.0000	25.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	258.0000	263.0000	1.938	0	0	0
28/09/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	210.0000	213.0000	1.429	0	0	0
28/09/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	2,974.0000	2,990.0000	0.538	0	0	0
28/09/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	695.0000	706.0000	1.583	0	0	0
28/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	409.0000	419.0000	2.445	0	0	0
28/09/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	655.0000	666.0000	1.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	2,104.0000	2,088.0000	(0.760)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,074.0000	3,090.0000	0.520	0	0	0
28/09/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	241.0000	245.0000	1.660	0	0	0
28/09/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	196.0000	199.0000	1.531	0	0	0
28/09/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	150.0000	152.0000	1.333	0	0	0
28/09/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	185.0000	178.0000	(3.784)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
28/09/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	864.0000	876.0000	1.389	0	0	0
28/09/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	258.0000	263.0000	1.938	0	0	0
28/09/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	8,226.0000	8,210.0000	(0.195)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	473.0000	483.0000	2.114	0	0	0
28/09/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	18.0000	18.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	6,077.0000	6,061.0000	(0.263)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,077.0000	2,092.0000	0.722	0	0	0
28/09/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	1,978.0000	1,994.0000	0.809	0	0	0
28/09/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	708.0000	693.0000	(2.119)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	998.0000	1,011.0000	1.303	0	0	0
28/09/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,624.0000	3,640.0000	0.442	0	0	0
28/09/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	409.0000	419.0000	2.445	0	0	0
28/09/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	542.0000	553.0000	2.030	0	0	0
28/09/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	8,027.0000	8,010.0000	(0.212)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,445.0000	2,428.0000	(0.695)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,124.0000	4,140.0000	0.388	0	0	0
28/09/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,625.0000	2,640.0000	0.571	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
28/09/2009	ZAAD 2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	3.75	Call	Currency Future	2,775.0000	2,790.0000	0.541	0	0	0
28/09/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,124.0000	3,140.0000	0.512	0	0	0
28/09/2009	ZAAD 2010/03/15	4.90	Call	Currency Future	1,631.0000	1,647.0000	0.981	0	0	0
28/09/2009	ZAAD 2010/03/15	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	10.90	Put	Currency Future	4,379.0000	4,362.0000	(0.388)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.95	Put	Currency Future	6,427.0000	6,411.0000	(0.249)	0	0	0
28/09/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	196.0000	199.0000	1.531	0	0	0
28/09/2009	ZAAD 2010/03/15	4.75	Call	Currency Future	1,779.0000	1,795.0000	0.899	0	0	0
28/09/2009	ZAAD 2010/03/15	10.40	Put	Currency Future	3,880.0000	3,864.0000	(0.412)	0	0	0
28/09/2009	ZAAD 2010/03/15	8.90	Put	Currency Future	2,396.0000	2,379.0000	(0.710)	0	0	0
28/09/2009	ZAAD 2010/03/15	10.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	12.40	Put	Currency Future	5,877.0000	5,861.0000	(0.272)	0	0	0
28/09/2009	ZAAD 2010/03/15	4.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	12.90	Put	Currency Future	6,377.0000	6,361.0000	(0.251)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	8.75	Put	Currency Future	2,250.0000	2,233.0000	(0.756)	0	0	0
28/09/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,877.0000	7,860.0000	(0.216)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.55	Put	Currency Future	6,027.0000	6,011.0000	(0.265)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	225.0000	228.0000	1.333	0	0	0
28/09/2009	ZAAD 2010/03/15	5.75	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
28/09/2009	ZAAD 2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	10.55	Put	Currency Future	4,029.0000	4,013.0000	(0.397)	0	0	0
28/09/2009	ZAAD 2010/03/15	5.80	Call	Currency Future	778.0000	789.0000	1.414	0	0	0
28/09/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	401.0000	388.0000	(3.242)	0	0	0
28/09/2009	ZAAD 2010/03/15	5.75	Call	Currency Future	820.0000	832.0000	1.463	0	0	0
28/09/2009	ZAAD 2010/03/15	10.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	5.55	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
28/09/2009	ZAAD 2010/03/15	5.80	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
28/09/2009	ZAAD 2010/03/15	14.60	Put	Currency Future	8,076.0000	8,060.0000	(0.198)	0	0	0
28/09/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,911.0000	1,893.0000	(0.942)	0	0	0
28/09/2009	ZAAD 2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/03/15	4.80	Call	Currency Future	1,730.0000	1,746.0000	0.925	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,376.0000	8,360.0000	(0.191)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,074.0000	4,090.0000	0.393	0	0	0
28/09/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	2,675.0000	2,690.0000	0.561	0	0	0
28/09/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	953.0000	965.0000	1.259	0	0	0
28/09/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,127.0000	2,142.0000	0.705	0	0	0
28/09/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	2,056.0000	2,040.0000	(0.778)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	2,725.0000	2,740.0000	0.550	0	0	0
28/09/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
28/09/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	30.0000	30.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	3,724.0000	3,740.0000	0.430	0	0	0
28/09/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	4,179.0000	4,163.0000	(0.383)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,141.0000	1,156.0000	1.315	0	0	0
28/09/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	1,829.0000	1,845.0000	0.875	0	0	0
28/09/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	92.0000	87.0000	(5.435)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,044.0000	1,060.0000	1.533	0	0	0
28/09/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	616.0000	627.0000	1.786	0	0	0
28/09/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,027.0000	2,043.0000	0.789	0	0	0
28/09/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	2,008.0000	1,991.0000	(0.847)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,980.0000	3,963.0000	(0.427)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
28/09/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,977.0000	5,961.0000	(0.268)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,093.0000	1,108.0000	1.372	0	0	0
28/09/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	6,177.0000	6,161.0000	(0.259)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,927.0000	7,910.0000	(0.214)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,575.0000	2,590.0000	0.583	0	0	0
28/09/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,930.0000	3,913.0000	(0.433)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,927.0000	5,911.0000	(0.270)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	8,176.0000	8,160.0000	(0.196)	0	0	0
28/09/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,024.0000	3,040.0000	0.529	0	0	0
28/09/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,977.0000	7,960.0000	(0.213)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	1,680.0000	1,696.0000	0.952	0	0	0
28/09/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,024.0000	4,040.0000	0.398	0	0	0
28/09/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,429.0000	4,412.0000	(0.384)	0	0	0
28/09/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	2,153.0000	2,136.0000	(0.790)	0	0	0
28/09/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	8,326.0000	8,310.0000	(0.192)	0	0	0
28/09/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	908.0000	920.0000	1.322	0	0	0
28/09/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	2,825.0000	2,840.0000	0.531	0	0	0
28/09/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	6,327.0000	6,311.0000	(0.253)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	4,129.0000	4,113.0000	(0.388)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	6,127.0000	6,111.0000	(0.261)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,574.0000	3,590.0000	0.448	0	0	0
28/09/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	8,126.0000	8,110.0000	(0.197)	0	0	0
28/09/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	1,878.0000	1,895.0000	0.905	0	0	0
28/09/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	2,875.0000	2,890.0000	0.522	0	0	0
28/09/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
28/09/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	3,824.0000	3,840.0000	0.418	0	0	0
28/09/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	3,874.0000	3,890.0000	0.413	0	0	0
28/09/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	736.0000	747.0000	1.495	0	0	0
28/09/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
28/09/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
28/09/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	3,674.0000	3,690.0000	0.435	0	0	0
28/09/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	3,774.0000	3,790.0000	0.424	0	0	0
28/09/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,347.0000	2,330.0000	(0.724)	0	0	0
28/09/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14			Currency Future	6.5709	6.5887	0.271	0.0000	0.0000	100
28/09/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	2,000.0000	1,982.0000	(0.900)	0	0	0
28/09/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
28/09/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
28/09/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	2,048.0000	2,030.0000	(0.879)	0	0	0
28/09/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
28/09/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	1,931.0000	1,948.0000	0.880	0	0	0
28/09/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	414.0000	403.0000	(2.657)	0	0	0
28/09/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,980.0000	7,962.0000	(0.226)	0	0	0
28/09/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
28/09/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	2,923.0000	2,940.0000	0.582	0	0	0
28/09/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,102.0000	1,121.0000	1.724	0	0	0
28/09/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	968.0000	982.0000	1.446	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
28/09/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,930.0000	7,912.0000	(0.227)	0	0	0
28/09/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,022.0000	3,040.0000	0.596	0	0	0
28/09/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,936.0000	3,919.0000	(0.432)	0	0	0
28/09/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
28/09/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	383.0000	371.0000	(3.133)	0	0	0
28/09/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	68.0000	69.0000	1.471	0	0	0
28/09/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,079.0000	2,096.0000	0.818	0	0	0
28/09/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	4,086.0000	4,068.0000	(0.441)	0	0	0
28/09/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	34.0000	34.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
28/09/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	2,140.0000	2,124.0000	(0.748)	0	0	0
28/09/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	7.0000	7.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	8,080.0000	8,062.0000	(0.223)	0	0	0
28/09/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,986.0000	3,968.0000	(0.452)	0	0	0
28/09/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	6.60	Call	Currency Future	353.0000	360.0000	1.983	0	0	0
28/09/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,030.0000	2,047.0000	0.837	0	0	0
28/09/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,932.0000	5,914.0000	(0.303)	0	0	0
28/09/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	6,082.0000	6,064.0000	(0.296)	0	0	0
28/09/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	352.0000	344.0000	(2.273)	0	0	0
28/09/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
28/09/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
28/09/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,055.0000	1,073.0000	1.706	0	0	0
28/09/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
28/09/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	325.0000	317.0000	(2.462)	0	0	0
28/09/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	396.0000	406.0000	2.525	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2009	ZAAD 2010/06/14	12.55	Put	Currency Future	5,982.0000	5,964.0000	(0.301)	0	0	0
28/09/2009	ZAAD 2010/06/14	2.55	Call	Currency Future	4,021.0000	4,039.0000	0.448	0	0	0
28/09/2009	ZAAD 2010/06/14	3.50	Call	Currency Future	3,072.0000	3,089.0000	0.553	0	0	0
28/09/2009	ZAAD 2010/06/14	2.65	Call	Currency Future	3,921.0000	3,939.0000	0.459	0	0	0
28/09/2009	ZAAD 2010/06/14	6.70	Call	Currency Future	318.0000	324.0000	1.887	0	0	0
28/09/2009	ZAAD 2010/06/14	10.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
28/09/2009	ZAAD 2010/06/14	2.50	Call	Currency Future	4,071.0000	4,089.0000	0.442	0	0	0
28/09/2009	ZAAD 2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/06/14	6.70	Put	Currency Future	447.0000	435.0000	(2.685)	0	0	0
28/09/2009	ZAAD 2010/06/14	4.60	Call	Currency Future	1,980.0000	1,998.0000	0.909	0	0	0
28/09/2009	ZAAD 2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
28/09/2009	ZAAD 2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
28/09/2009	ZAAD 2010/06/14	2.60	Call	Currency Future	3,971.0000	3,989.0000	0.453	0	0	0
28/09/2009	ZAAD 2010/06/14	14.60	Put	Currency Future	8,030.0000	8,012.0000	(0.224)	0	0	0
28/09/2009	ZAAD 2010/06/14	4.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
28/09/2009	ZAAD 2010/06/14	5.60	Call	Currency Future	1,011.0000	1,026.0000	1.484	0	0	0
28/09/2009	ZAAD 2010/06/14	3.60	Call	Currency Future	2,972.0000	2,990.0000	0.606	0	0	0
28/09/2009	ZAAD 2010/06/14	8.60	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
28/09/2009	ZAAD 2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
28/09/2009	ZAAD 2010/06/14	5.60	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
28/09/2009	ZAAD 2010/06/14	10.60	Put	Currency Future	4,036.0000	4,018.0000	(0.446)	0	0	0
28/09/2009	ZAAD 2010/06/14	12.60	Put	Currency Future	6,032.0000	6,014.0000	(0.298)	0	0	0
28/09/2009	ZAAD 2010/06/14	8.60	Put	Currency Future	2,094.0000	2,078.0000	(0.764)	0	0	0
28/09/2009	ZAAD 2010/06/14	10.60	Call	Currency Future	7.0000	7.0000	-	0	0	0

Grand Total: **995,153**