



Derivatives High/Low Report

High/Low for 20/10/2009

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
20/10/2009	\$ / R 2009/12/14			Currency Future	7.4166	7.4241	0.101	7.4400	7.3600	353,454
20/10/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	1,111.0000	1,102.0000	(0.810)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	3,000
20/10/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	605.0000	609.0000	0.661	0	0	0
20/10/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,067.0000	2,074.0000	0.339	0	0	0
20/10/2009	\$ / R 2009/12/14	7.00	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	308.0000	307.0000	(0.325)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	9,676
20/10/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	4,383.0000	4,376.0000	(0.160)	0	0	0
20/10/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	8,133.0000	8,126.0000	(0.086)	0	0	0
20/10/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.80	Call	Currency Future	1,618.0000	1,625.0000	0.433	0	0	0
20/10/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	251.0000	248.0000	(1.195)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	142.0000	133.0000	(6.338)	0	0	100
20/10/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	5,583.0000	5,576.0000	(0.125)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	7,883.0000	7,876.0000	(0.089)	0	0	0
20/10/2009	\$ / R 2009/12/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	100
20/10/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	1,400.0000	1,392.0000	(0.571)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	1,206.0000	1,198.0000	(0.663)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	6,133.0000	6,126.0000	(0.114)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	485.0000	474.0000	(2.268)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	1,418.0000	1,426.0000	0.564	0	0	0
20/10/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	7,533.0000	7,526.0000	(0.093)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	225.0000	221.0000	(1.778)	0	0	13,513
20/10/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	876.0000	866.0000	(1.142)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	3,234.0000	3,226.0000	(0.247)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	6,583.0000	6,576.0000	(0.106)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.30	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.65	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	208.0000	197.0000	(5.288)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	1,303.0000	1,294.0000	(0.691)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	2,386.0000	2,379.0000	(0.293)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	1,842.0000	1,834.0000	(0.434)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	784.0000	789.0000	0.638	0	0	0
20/10/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	483.0000	485.0000	0.414	0	0	0
20/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	3,334.0000	3,326.0000	(0.240)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,933.0000	5,926.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	1,000
20/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	301.0000	290.0000	(3.654)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	609.0000	599.0000	(1.642)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	785.0000	775.0000	(1.274)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	1,351.0000	1,343.0000	(0.592)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	3,634.0000	3,626.0000	(0.220)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	6,033.0000	6,026.0000	(0.116)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	877.0000	884.0000	0.798	0	0	0
20/10/2009	\$ / R 2009/12/14	5.65	Call	Currency Future	1,767.0000	1,775.0000	0.453	0	0	0
20/10/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	1,254.0000	1,246.0000	(0.638)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	4,833.0000	4,826.0000	(0.145)	0	0	0
20/10/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	485.0000	474.0000	(2.268)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,984.0000	2,977.0000	(0.235)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	6,233.0000	6,226.0000	(0.112)	0	0	0
20/10/2009	\$ / R 2009/12/14	15.25	Put	Currency Future	7,833.0000	7,826.0000	(0.089)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	75
20/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	2,040.0000	2,032.0000	(0.392)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.75	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	408.0000	396.0000	(2.941)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	740.0000	730.0000	(1.351)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	3,384.0000	3,376.0000	(0.236)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	3,867.0000	3,874.0000	0.181	0	0	0
20/10/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,117.0000	2,124.0000	0.331	0	0	0
20/10/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	9.0000	9.0000	-	0	0	100
20/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	830.0000	821.0000	(1.084)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	526.0000	515.0000	(2.091)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,234.0000	4,226.0000	(0.189)	0	0	0
20/10/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.75	Call	Currency Future	2,667.0000	2,674.0000	0.262	0	0	0
20/10/2009	\$ / R 2009/12/14	4.65	Call	Currency Future	2,767.0000	2,774.0000	0.253	0	0	0
20/10/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.40	Call	Currency Future	3,017.0000	3,024.0000	0.232	0	0	0
20/10/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	1,793.0000	1,785.0000	(0.446)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,134.0000	3,126.0000	(0.255)	0	0	0

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20/10/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	5,533.0000	5,526.0000	(0.127)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	2,367.0000	2,374.0000	0.296	0	0	0
20/10/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,884.0000	2,877.0000	(0.243)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	4,134.0000	4,126.0000	(0.194)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.30	Call	Currency Future	1,120.0000	1,127.0000	0.625	0	0	0
20/10/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.05	Call	Currency Future	445.0000	446.0000	0.225	0	0	0
20/10/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	1,206.0000	1,198.0000	(0.663)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	4,933.0000	4,926.0000	(0.142)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.05	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	408.0000	396.0000	(2.941)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	39
20/10/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	87
20/10/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	3,584.0000	3,576.0000	(0.223)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	3,434.0000	3,426.0000	(0.233)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	693.0000	697.0000	0.577	0	0	0
20/10/2009	\$ / R	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.35	Put	Currency Future	184.0000	174.0000	(5.435)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	50

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20/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	696.0000	686.0000	(1.437)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,158.0000	1,150.0000	(0.691)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,383.0000	5,376.0000	(0.130)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	340.0000	339.0000	(0.294)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	1,667.0000	1,675.0000	0.480	0	0	0
20/10/2009	\$ / R	2009/12/14	14.80	Put	Currency Future	7,383.0000	7,376.0000	(0.095)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.55	Put	Currency Future	7,133.0000	7,126.0000	(0.098)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	6,083.0000	6,076.0000	(0.115)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,933.0000	5,926.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.05	Call	Currency Future	1,368.0000	1,376.0000	0.585	0	0	0
20/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	969.0000	960.0000	(0.929)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	2,486.0000	2,478.0000	(0.322)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	969.0000	960.0000	(0.929)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	2,139.0000	2,131.0000	(0.374)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	5,483.0000	5,476.0000	(0.128)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,617.0000	2,624.0000	0.267	0	0	0
20/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.45	Call	Currency Future	204.0000	200.0000	(1.961)	0	0	21
20/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	1,184
20/10/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	973.0000	980.0000	0.719	0	0	0
20/10/2009	\$ / R	2009/12/14	7.45	Put	Currency Future	237.0000	226.0000	(4.641)	0	0	10
20/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,883.0000	4,876.0000	(0.143)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	2.0000	2.0000	-	0	0	11,185
20/10/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,967.0000	1,974.0000	0.356	0	0	0
20/10/2009	\$ / R	2009/12/14	4.05	Call	Currency Future	3,367.0000	3,374.0000	0.208	0	0	0
20/10/2009	\$ / R	2009/12/14	7.50	Put	Currency Future	268.0000	257.0000	(4.104)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	260
20/10/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	3,484.0000	3,476.0000	(0.230)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,433.0000	4,426.0000	(0.158)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,233.0000	5,226.0000	(0.134)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.35	Call	Currency Future	3,067.0000	3,074.0000	0.228	0	0	0
20/10/2009	\$ / R	2009/12/14	14.75	Put	Currency Future	7,333.0000	7,326.0000	(0.095)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.90	Put	Currency Future	7,483.0000	7,476.0000	(0.094)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	922.0000	913.0000	(0.976)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	2,585.0000	2,578.0000	(0.271)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	5,033.0000	5,026.0000	(0.139)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	279.0000	277.0000	(0.717)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	335.0000	324.0000	(3.284)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.60	Put	Currency Future	7,183.0000	7,176.0000	(0.097)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	609.0000	599.0000	(1.642)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	922.0000	913.0000	(0.976)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	1,941.0000	1,933.0000	(0.412)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	1,254.0000	1,246.0000	(0.638)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	162.0000	153.0000	(5.556)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	2,517.0000	2,524.0000	0.278	0	0	0
20/10/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	2,536.0000	2,528.0000	(0.315)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.40	Call	Currency Future	2,017.0000	2,024.0000	0.347	0	0	0
20/10/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	200

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,063.0000	1,054.0000	(0.847)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	4,333.0000	4,326.0000	(0.162)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.40	Put	Currency Future	7,983.0000	7,976.0000	(0.088)	0	0	0
20/10/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	1,016.0000	1,007.0000	(0.886)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	2,436.0000	2,428.0000	(0.328)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	2,536.0000	2,528.0000	(0.315)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	5,633.0000	5,626.0000	(0.124)	0	0	0
20/10/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	1,518.0000	1,525.0000	0.461	0	0	0
20/10/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	185.0000	181.0000	(2.162)	0	0	747
20/10/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	2,560
20/10/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	2,089.0000	2,081.0000	(0.383)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,022.0000	1,028.0000	0.587	0	0	0
20/10/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	652.0000	642.0000	(1.534)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,983.0000	5,976.0000	(0.117)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	3,634.0000	3,626.0000	(0.220)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	5,433.0000	5,426.0000	(0.129)	0	0	0
20/10/2009	\$ / R 2009/12/14	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	204.0000	200.0000	(1.961)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	10
20/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	247
20/10/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R 2009/12/14	14.45	Put	Currency Future	7,033.0000	7,026.0000	(0.100)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.25	Call	Currency Future	1,170.0000	1,177.0000	0.598	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	237.0000	226.0000	(4.641)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,694.0000	1,686.0000	(0.472)	0	0	0
20/10/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,117.0000	4,124.0000	0.170	0	0	0
20/10/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	167.0000	164.0000	(1.796)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	1,063.0000	1,054.0000	(0.847)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	4,733.0000	4,726.0000	(0.148)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	648.0000	653.0000	0.772	0	0	0
20/10/2009	\$ / R 2009/12/14	4.85	Call	Currency Future	2,567.0000	2,574.0000	0.273	0	0	0
20/10/2009	\$ / R 2009/12/14	11.45	Put	Currency Future	4,034.0000	4,026.0000	(0.198)	0	0	0
20/10/2009	\$ / R 2009/12/14	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.20	Put	Currency Future	6,783.0000	6,776.0000	(0.103)	0	0	0
20/10/2009	\$ / R 2009/12/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	3,134.0000	3,126.0000	(0.255)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	1,568.0000	1,575.0000	0.446	0	0	0
20/10/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	373.0000	373.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	3,167.0000	3,174.0000	0.221	0	0	0
20/10/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	1,498.0000	1,489.0000	(0.601)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	8,783.0000	8,776.0000	(0.080)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2009/12/14	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	2,467.0000	2,474.0000	0.284	0	0	0
20/10/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	7,083.0000	7,076.0000	(0.099)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	15,512
20/10/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	2,735.0000	2,727.0000	(0.293)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	3,284.0000	3,276.0000	(0.244)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	4,134.0000	4,126.0000	(0.194)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,933.0000	4,926.0000	(0.142)	0	0	0
20/10/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	830.0000	821.0000	(1.084)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	3,534.0000	3,526.0000	(0.226)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	4,234.0000	4,226.0000	(0.189)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	408.0000	396.0000	(2.941)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	522.0000	525.0000	0.575	0	0	0
20/10/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.35	Put	Currency Future	7,933.0000	7,926.0000	(0.088)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	4,633.0000	4,626.0000	(0.151)	0	0	0
20/10/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	1,468.0000	1,475.0000	0.477	0	0	0
20/10/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	1,303.0000	1,294.0000	(0.691)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	5,833.0000	5,826.0000	(0.120)	0	0	0
20/10/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	6,633.0000	6,626.0000	(0.106)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	124.0000	121.0000	(2.419)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,835.0000	2,827.0000	(0.282)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.20	Call	Currency Future	1,219.0000	1,227.0000	0.656	0	0	0
20/10/2009	\$ / R 2009/12/14	5.00	Call	Currency Future	2,417.0000	2,424.0000	0.290	0	0	0
20/10/2009	\$ / R 2009/12/14	15.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	1.0000	0.0000	(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
20/10/2009	\$ / R	2009/12/14	5.25	Call	Currency Future	2,167.0000	2,174.0000	0.323	0	0	0
20/10/2009	\$ / R	2009/12/14	6.50	Call	Currency Future	925.0000	931.0000	0.649	0	0	0
20/10/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	167.0000	164.0000	(1.796)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	16.30	Put	Currency Future	8,883.0000	8,876.0000	(0.079)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R	2009/12/14	16.05	Put	Currency Future	8,633.0000	8,626.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.60	Call	Currency Future	2,817.0000	2,824.0000	0.248	0	0	0
20/10/2009	\$ / R	2009/12/14	4.30	Call	Currency Future	3,117.0000	3,124.0000	0.225	0	0	0
20/10/2009	\$ / R	2009/12/14	16.50	Put	Currency Future	9,083.0000	9,076.0000	(0.077)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	446.0000	435.0000	(2.466)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	1,158.0000	1,150.0000	(0.691)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	9,530
20/10/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	2,217.0000	2,224.0000	0.316	0	0	0
20/10/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	5,233.0000	5,226.0000	(0.134)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	522.0000	525.0000	0.575	0	0	0
20/10/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	14.25	Put	Currency Future	6,833.0000	6,826.0000	(0.102)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	301.0000	290.0000	(3.654)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.90	Call	Currency Future	3,517.0000	3,524.0000	0.199	0	0	0
20/10/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	5,433.0000	5,426.0000	(0.129)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.95	Put	Currency Future	6,533.0000	6,526.0000	(0.107)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.85	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
20/10/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	371.0000	359.0000	(3.235)	0	0	0
20/10/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	100
20/10/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	56.0000	51.0000	(8.929)	0	0	0
20/10/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	8,533.0000	8,526.0000	(0.082)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	830.0000	836.0000	0.723	0	0	0
20/10/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,071.0000	1,078.0000	0.654	0	0	0
20/10/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	9,033.0000	9,026.0000	(0.077)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	567.0000	556.0000	(1.940)	0	0	100
20/10/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	1,269.0000	1,276.0000	0.552	0	0	0
20/10/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	7,433.0000	7,426.0000	(0.094)	0	0	0
20/10/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.35	Put	Currency Future	6,933.0000	6,926.0000	(0.101)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	1,700
20/10/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	1,547.0000	1,538.0000	(0.582)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	3,567.0000	3,574.0000	0.196	0	0	0
20/10/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	563.0000	567.0000	0.710	0	0	0
20/10/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	2,267.0000	2,274.0000	0.309	0	0	0
20/10/2009	\$ / R 2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,983.0000	6,976.0000	(0.100)	0	0	0
20/10/2009	\$ / R 2009/12/14	12.05	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
20/10/2009	\$ / R	2009/12/14	6.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	4,783.0000	4,776.0000	(0.146)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	2,040.0000	2,032.0000	(0.392)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,785.0000	2,777.0000	(0.287)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.60	Call	Currency Future	1,817.0000	1,825.0000	0.440	0	0	0
20/10/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	696.0000	686.0000	(1.437)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.10	Put	Currency Future	7,683.0000	7,676.0000	(0.091)	0	0	0
20/10/2009	\$ / R	2009/12/14	16.25	Put	Currency Future	8,833.0000	8,826.0000	(0.079)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.50	Call	Currency Future	1,917.0000	1,924.0000	0.365	0	0	0
20/10/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,891.0000	1,884.0000	(0.370)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	6,383.0000	6,376.0000	(0.110)	0	0	0
20/10/2009	\$ / R	2009/12/14	14.30	Put	Currency Future	6,883.0000	6,876.0000	(0.102)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	1,547.0000	1,538.0000	(0.582)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.50	Call	Currency Future	2,917.0000	2,924.0000	0.240	0	0	0
20/10/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	446.0000	435.0000	(2.466)	0	0	200
20/10/2009	\$ / R	2009/12/14	4.10	Call	Currency Future	3,317.0000	3,324.0000	0.211	0	0	0
20/10/2009	\$ / R	2009/12/14	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	1,498.0000	1,489.0000	(0.601)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,683.0000	4,676.0000	(0.149)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	2,735.0000	2,727.0000	(0.293)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.95	Call	Currency Future	3,467.0000	3,474.0000	0.202	0	0	0
20/10/2009	\$ / R	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.85	Put	Currency Future	8,433.0000	8,426.0000	(0.083)	0	0	0
20/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,449.0000	1,440.0000	(0.621)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	2,337.0000	2,329.0000	(0.342)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.20	Call	Currency Future	3,217.0000	3,224.0000	0.218	0	0	0
20/10/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	3,267.0000	3,274.0000	0.214	0	0	0
20/10/2009	\$ / R	2009/12/14	14.15	Put	Currency Future	6,733.0000	6,726.0000	(0.104)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.85	Put	Currency Future	6,433.0000	6,426.0000	(0.109)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,990.0000	1,983.0000	(0.352)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,685.0000	2,677.0000	(0.298)	0	0	0
20/10/2009	\$ / R	2009/12/14	16.10	Put	Currency Future	8,683.0000	8,676.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.65	Put	Currency Future	8,233.0000	8,226.0000	(0.085)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.15	Put	Currency Future	7,733.0000	7,726.0000	(0.091)	0	0	0
20/10/2009	\$ / R	2009/12/14	7.15	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
20/10/2009	\$ / R	2009/12/14	16.15	Put	Currency Future	8,733.0000	8,726.0000	(0.080)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.55	Call	Currency Future	1,867.0000	1,875.0000	0.428	0	0	0
20/10/2009	\$ / R	2009/12/14	16.00	Put	Currency Future	8,583.0000	8,576.0000	(0.082)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	14.10	Put	Currency Future	6,683.0000	6,676.0000	(0.105)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,891.0000	1,884.0000	(0.370)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,967.0000	2,974.0000	0.236	0	0	0
20/10/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	123.0000	115.0000	(6.504)	0	0	5,000
20/10/2009	\$ / R	2009/12/14	7.10	Put	Currency Future	92.0000	85.0000	(7.609)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	4,284.0000	4,276.0000	(0.187)	0	0	0
20/10/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,983.0000	8,976.0000	(0.078)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	340.0000	339.0000	(0.294)	0	0	0
20/10/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	1,319.0000	1,326.0000	0.531	0	0	0
20/10/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	1,596.0000	1,587.0000	(0.564)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,934.0000	2,927.0000	(0.239)	0	0	0
20/10/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	6,283.0000	6,276.0000	(0.111)	0	0	0
20/10/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	3,417.0000	3,424.0000	0.205	0	0	0
20/10/2009	\$ / R 2009/12/14	16.35	Put	Currency Future	8,933.0000	8,926.0000	(0.078)	0	0	0
20/10/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	408.0000	409.0000	0.245	0	0	0
20/10/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	2,317.0000	2,324.0000	0.302	0	0	0
20/10/2009	\$ / R 2009/12/14	9.65	Put	Currency Future	2,238.0000	2,230.0000	(0.357)	0	0	0
20/10/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.50	Call	Currency Future	3,917.0000	3,924.0000	0.179	0	0	0
20/10/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	8,483.0000	8,476.0000	(0.083)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,743.0000	1,735.0000	(0.459)	0	0	0
20/10/2009	\$ / R 2009/12/14	9.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	15.50	Put	Currency Future	8,083.0000	8,076.0000	(0.087)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	3,034.0000	3,027.0000	(0.231)	0	0	0
20/10/2009	\$ / R 2009/12/14	3.65	Call	Currency Future	3,767.0000	3,774.0000	0.186	0	0	0
20/10/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2009/12/14	3.40	Call	Currency Future	4,017.0000	4,024.0000	0.174	0	0	0
20/10/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	4,583.0000	4,576.0000	(0.153)	0	0	0
20/10/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	4,084.0000	4,076.0000	(0.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	4,184.0000	4,176.0000	(0.191)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	2,436.0000	2,428.0000	(0.328)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,983.0000	4,976.0000	(0.140)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	5,783.0000	5,776.0000	(0.121)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	5,383.0000	5,376.0000	(0.130)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	4,433.0000	4,426.0000	(0.158)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,483.0000	4,476.0000	(0.156)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,834.0000	3,826.0000	(0.209)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.45	Call	Currency Future	2,967.0000	2,974.0000	0.236	0	0	0
20/10/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,883.0000	4,876.0000	(0.143)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	3,784.0000	3,776.0000	(0.211)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	2,685.0000	2,677.0000	(0.298)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.45	Call	Currency Future	1,967.0000	1,974.0000	0.356	0	0	0
20/10/2009	\$ / R	2009/12/14	3.45	Call	Currency Future	3,967.0000	3,974.0000	0.176	0	0	0
20/10/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	3,867.0000	3,874.0000	0.181	0	0	0
20/10/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	10,100
20/10/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	1,449.0000	1,440.0000	(0.621)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	3,734.0000	3,726.0000	(0.214)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,884.0000	3,876.0000	(0.206)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.70	Call	Currency Future	1,717.0000	1,725.0000	0.466	0	0	0
20/10/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.45	Call	Currency Future	973.0000	980.0000	0.719	0	0	0
20/10/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	3,684.0000	3,676.0000	(0.217)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.70	Call	Currency Future	2,717.0000	2,724.0000	0.258	0	0	0
20/10/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	3,934.0000	3,926.0000	(0.203)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.70	Call	Currency Future	3,717.0000	3,724.0000	0.188	0	0	0
20/10/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,793.0000	1,785.0000	(0.446)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.45	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	4,533.0000	4,526.0000	(0.154)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.45	Put	Currency Future	8,033.0000	8,026.0000	(0.087)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	5.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.70	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	4,383.0000	4,376.0000	(0.160)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.70	Put	Currency Future	8,283.0000	8,276.0000	(0.085)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	1,400.0000	1,392.0000	(0.571)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.70	Call	Currency Future	738.0000	743.0000	0.678	0	0	0
20/10/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	6,483.0000	6,476.0000	(0.108)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	5,183.0000	5,176.0000	(0.135)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,287.0000	2,279.0000	(0.350)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	4.55	Call	Currency Future	2,867.0000	2,874.0000	0.244	0	0	0
20/10/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	6,183.0000	6,176.0000	(0.113)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,683.0000	5,676.0000	(0.123)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	5,083.0000	5,076.0000	(0.138)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	5,283.0000	5,276.0000	(0.133)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,984.0000	3,976.0000	(0.201)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	5,133.0000	5,126.0000	(0.136)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	2,785.0000	2,777.0000	(0.287)	0	0	0
20/10/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	6,333.0000	6,326.0000	(0.111)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	2,287.0000	2,279.0000	(0.350)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	1,694.0000	1,686.0000	(0.472)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	5,683.0000	5,676.0000	(0.123)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.60	Call	Currency Future	3,817.0000	3,824.0000	0.183	0	0	0
20/10/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	4,483.0000	4,476.0000	(0.156)	0	0	0
20/10/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,188.0000	2,180.0000	(0.366)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	4,683.0000	4,676.0000	(0.149)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.60	Put	Currency Future	8,183.0000	8,176.0000	(0.086)	0	0	0
20/10/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	2,188.0000	2,180.0000	(0.366)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,883.0000	5,876.0000	(0.119)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	3,884.0000	3,876.0000	(0.206)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	2,635.0000	2,628.0000	(0.266)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	3,184.0000	3,176.0000	(0.251)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.80	Call	Currency Future	3,617.0000	3,624.0000	0.194	0	0	0
20/10/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	3,084.0000	3,077.0000	(0.227)	0	0	0
20/10/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	2,617.0000	2,624.0000	0.267	0	0	0
20/10/2009	\$ / R	2009/12/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.75	Put	Currency Future	8,333.0000	8,326.0000	(0.084)	0	0	0
20/10/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	3,384.0000	3,376.0000	(0.236)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R	2009/12/14	6.55	Call	Currency Future	877.0000	884.0000	0.798	0	0	0
20/10/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/10/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	1,618.0000	1,625.0000	0.433	0	0	0
20/10/2009	\$ / R	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	648.0000	653.0000	0.772	0	0	0
20/10/2009	\$ / R	2009/12/14	3.75	Call	Currency Future	3,667.0000	3,674.0000	0.191	0	0	0
20/10/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
20/10/2009	\$ / R	2009/12/14	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	15.80	Put	Currency Future	8,383.0000	8,376.0000	(0.084)	0	0	0
20/10/2009	\$ / R	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2009/12/14	3.35	Call	Currency Future	4,067.0000	4,074.0000	0.172	0	0	0
20/10/2009	\$ / R	2010/03/15			Currency Future	7.5439	7.5510	0.094	7.5500	7.5200	30,708
20/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	366.0000	355.0000	(3.005)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	209.0000	206.0000	(1.435)	213	213	5,000
20/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	64.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	233.0000	229.0000	(1.717)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.10	Call	Currency Future	613.0000	611.0000	(0.326)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	408.0000	404.0000	(0.980)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.00	Put	Currency Future	138.0000	129.0000	(6.522)	0	0	4,000
20/10/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	133.0000	130.0000	(2.256)	0	0	15,890
20/10/2009	\$ / R	2010/03/15	8.20	Put	Currency Future	835.0000	825.0000	(1.198)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.90	Put	Currency Future	1,448.0000	1,440.0000	(0.552)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.75	Call	Currency Future	2,795.0000	2,802.0000	0.250	0	0	0
20/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,995.0000	3,002.0000	0.234	0	0	0
20/10/2009	\$ / R	2010/03/15	6.60	Call	Currency Future	996.0000	997.0000	0.100	0	0	0
20/10/2009	\$ / R	2010/03/15	7.00	Call	Currency Future	682.0000	680.0000	(0.293)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	1,089.0000	1,079.0000	(0.918)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.90	Call	Currency Future	92.0000	91.0000	(1.087)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,278.0000	3,270.0000	(0.244)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	6,257.0000	6,250.0000	(0.112)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	5,308.0000	5,301.0000	(0.132)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.60	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.85	Call	Currency Future	259.0000	255.0000	(1.544)	0	0	4,000
20/10/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	4,761.0000	4,754.0000	(0.147)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/10/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	3,894.0000	3,901.0000	0.180	0	0	0
20/10/2009	\$ / R	2010/03/15	4.85	Call	Currency Future	2,695.0000	2,702.0000	0.260	0	0	0
20/10/2009	\$ / R	2010/03/15	5.75	Call	Currency Future	1,802.0000	1,808.0000	0.333	0	0	0
20/10/2009	\$ / R	2010/03/15	5.60	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	18,339
20/10/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	2,398.0000	2,390.0000	(0.334)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	5,608.0000	5,600.0000	(0.143)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	2,396.0000	2,403.0000	0.292	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	5.85	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.05	Put	Currency Future	153.0000	144.0000	(5.882)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	792.0000	792.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	341.0000	336.0000	(1.466)	0	0	17
20/10/2009	\$ / R	2010/03/15	7.85	Put	Currency Future	565.0000	554.0000	(1.947)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	43.0000	-	0	0	28,586
20/10/2009	\$ / R	2010/03/15	8.20	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.10	Call	Currency Future	2,446.0000	2,453.0000	0.286	0	0	0
20/10/2009	\$ / R	2010/03/15	7.05	Call	Currency Future	647.0000	645.0000	(0.309)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	2,349.0000	2,342.0000	(0.298)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,823.0000	1,815.0000	(0.439)	0	0	0
20/10/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	4,144.0000	4,151.0000	0.169	0	0	0
20/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,999.0000	2,006.0000	0.350	0	0	0
20/10/2009	\$ / R	2010/03/15	6.95	Call	Currency Future	718.0000	716.0000	(0.279)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	1,681.0000	1,673.0000	(0.476)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.05	Call	Currency Future	1,510.0000	1,515.0000	0.331	0	0	0
20/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	340.0000	328.0000	(3.529)	0	0	200
20/10/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	397.0000	385.0000	(3.023)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	429.0000	417.0000	(2.797)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	5.0000	5.0000	-	0	0	28,586
20/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,109.0000	2,102.0000	(0.332)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,689.0000	2,681.0000	(0.298)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	2,645.0000	2,652.0000	0.265	0	0	0
20/10/2009	\$ / R	2010/03/15	6.05	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,039.0000	1,041.0000	0.192	0	0	0
20/10/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	384.0000	379.0000	(1.302)	0	0	114
20/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,525.0000	3,517.0000	(0.227)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	918.0000	908.0000	(1.089)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	53.0000	53.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,787.0000	2,779.0000	(0.287)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	7,856.0000	7,849.0000	(0.089)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.40	Put	Currency Future	290.0000	279.0000	(3.793)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.45	Call	Currency Future	3,094.0000	3,101.0000	0.226	0	0	0
20/10/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	99.0000	91.0000	(8.081)	86	86	5,000
20/10/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	18.0000	18.0000	-	0	0	18,339
20/10/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	677.0000	666.0000	(1.625)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	3,426.0000	3,418.0000	(0.234)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	1,357.0000	1,348.0000	(0.663)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.00	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,957.0000	5,950.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	5,408.0000	5,401.0000	(0.129)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.00	Put	Currency Future	4,464.0000	4,456.0000	(0.179)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.05	Put	Currency Future	5,508.0000	5,501.0000	(0.127)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.60	Call	Currency Future	2,945.0000	2,952.0000	0.238	0	0	0
20/10/2009	\$ / R	2010/03/15	6.95	Put	Currency Future	124.0000	115.0000	(7.258)	0	0	500
20/10/2009	\$ / R	2010/03/15	7.75	Call	Currency Future	289.0000	285.0000	(1.384)	0	0	10
20/10/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	279
20/10/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	1,177.0000	1,180.0000	0.255	0	0	0
20/10/2009	\$ / R	2010/03/15	5.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.75	Put	Currency Future	495.0000	484.0000	(2.222)	0	0	100
20/10/2009	\$ / R	2010/03/15	8.40	Put	Currency Future	1,003.0000	993.0000	(0.997)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	5,657.0000	5,650.0000	(0.124)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,836.0000	2,828.0000	(0.282)	0	0	0
20/10/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	871.0000	871.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	434.0000	430.0000	(0.922)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,098.0000	2,105.0000	0.334	0	0	0
20/10/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.70	Call	Currency Future	305.0000	301.0000	(1.311)	0	0	0
20/10/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	1,311.0000	1,303.0000	(0.610)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,970.0000	3,963.0000	(0.176)	0	0	0
20/10/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	5,458.0000	5,451.0000	(0.128)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	1,950.0000	1,956.0000	0.308	0	0	0
20/10/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	1,266.0000	1,257.0000	(0.711)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	461.0000	450.0000	(2.386)	0	0	0
20/10/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	2,157.0000	2,150.0000	(0.325)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	2,543.0000	2,535.0000	(0.315)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,772.0000	3,765.0000	(0.186)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,884.0000	2,877.0000	(0.243)	0	0	0
20/10/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	953.0000	954.0000	0.105	0	0	0
20/10/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	2,148.0000	2,154.0000	0.279	0	0	0
20/10/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,131.0000	1,134.0000	0.265	0	0	0
20/10/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	1,461.0000	1,467.0000	0.411	0	0	0
20/10/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	314.0000	303.0000	(3.503)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	2,301.0000	2,294.0000	(0.304)	0	0	0
20/10/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	6.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.45	Put	Currency Future	314.0000	303.0000	(3.503)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.20	Call	Currency Future	2,346.0000	2,353.0000	0.298	0	0	0
20/10/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	960.0000	950.0000	(1.042)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	140.0000	137.0000	(2.143)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	3,673.0000	3,666.0000	(0.191)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,266.0000	4,259.0000	(0.164)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	2,689.0000	2,681.0000	(0.298)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.35	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	8.25	Put	Currency Future	876.0000	866.0000	(1.142)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.35	Call	Currency Future	154.0000	151.0000	(1.948)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	1,046.0000	1,036.0000	(0.956)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	3,525.0000	3,517.0000	(0.227)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.05	Call	Currency Future	2,496.0000	2,503.0000	0.280	0	0	0
20/10/2009	\$ / R	2010/03/15	5.35	Call	Currency Future	2,197.0000	2,204.0000	0.319	0	0	0
20/10/2009	\$ / R	2010/03/15	8.25	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	305.0000	301.0000	(1.311)	0	0	350
20/10/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	221.0000	217.0000	(1.810)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	40.0000	40.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,574.0000	3,567.0000	(0.196)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	4,365.0000	4,358.0000	(0.160)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	38.0000	38.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	2,592.0000	2,584.0000	(0.309)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.35	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
20/10/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	715.0000	705.0000	(1.399)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,446.0000	2,439.0000	(0.286)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	5,159.0000	5,152.0000	(0.136)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.35	Call	Currency Future	1,224.0000	1,228.0000	0.327	0	0	0
20/10/2009	\$ / R	2010/03/15	7.45	Call	Currency Future	408.0000	404.0000	(0.980)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,327.0000	3,320.0000	(0.210)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.35	Call	Currency Future	461.0000	457.0000	(0.868)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.80	Call	Currency Future	274.0000	269.0000	(1.825)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	43.0000	43.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	5,109.0000	5,102.0000	(0.137)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.35	Call	Currency Future	3,194.0000	3,201.0000	0.219	0	0	0
20/10/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	360.0000	356.0000	(1.111)	0	0	15,890
20/10/2009	\$ / R	2010/03/15	7.80	Put	Currency Future	530.0000	518.0000	(2.264)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	6,457.0000	6,450.0000	(0.108)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,811.0000	4,804.0000	(0.145)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	2,109.0000	2,102.0000	(0.332)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	1,133.0000	1,123.0000	(0.883)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,623.0000	3,616.0000	(0.193)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	45.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	8,106.0000	8,099.0000	(0.086)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,495.0000	1,486.0000	(0.602)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	4,861.0000	4,853.0000	(0.165)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	1,966.0000	1,958.0000	(0.407)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.95	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.35	Put	Currency Future	267.0000	256.0000	(4.120)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.05	Put	Currency Future	1,588.0000	1,579.0000	(0.567)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	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
20/10/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	1,541.0000	1,533.0000	(0.519)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	2,301.0000	2,294.0000	(0.304)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	4,563.0000	4,556.0000	(0.153)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.20	Put	Currency Future	8,656.0000	8,649.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.10	Call	Currency Future	3,444.0000	3,451.0000	0.203	0	0	0
20/10/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	366.0000	355.0000	(3.005)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	755.0000	744.0000	(1.457)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	2,787.0000	2,779.0000	(0.287)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	3,822.0000	3,814.0000	(0.209)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	85.0000	84.0000	(1.176)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.95	Call	Currency Future	2,595.0000	2,602.0000	0.270	0	0	0
20/10/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	127.0000	124.0000	(2.362)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	5,707.0000	5,700.0000	(0.123)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	5,358.0000	5,351.0000	(0.131)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.65	Call	Currency Future	1,900.0000	1,907.0000	0.368	0	0	0
20/10/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	602.0000	590.0000	(1.993)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.65	Put	Currency Future	1,222.0000	1,212.0000	(0.818)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.95	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.20	Call	Currency Future	3,344.0000	3,351.0000	0.209	0	0	0
20/10/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	199.0000	195.0000	(2.010)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.05	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	6,107.0000	6,100.0000	(0.115)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	4,960.0000	4,953.0000	(0.141)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.95	Call	Currency Future	1,607.0000	1,612.0000	0.311	0	0	0
20/10/2009	\$ / R	2010/03/15	14.20	Put	Currency Future	6,657.0000	6,649.0000	(0.120)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.70	Put	Currency Future	461.0000	450.0000	(2.386)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	2,494.0000	2,487.0000	(0.281)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
20/10/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.10	Put	Currency Future	5,558.0000	5,550.0000	(0.144)	0	0	0
20/10/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	205.0000	195.0000	(4.878)	0	0	110
20/10/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	53.0000	53.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	2,592.0000	2,584.0000	(0.309)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,871.0000	3,864.0000	(0.181)	0	0	0
20/10/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	1,366.0000	1,370.0000	0.293	0	0	0
20/10/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	246.0000	241.0000	(2.033)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	35.0000	35.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	3,921.0000	3,913.0000	(0.204)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	2,014.0000	2,006.0000	(0.397)	0	0	0
20/10/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
20/10/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
20/10/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	6,157.0000	6,150.0000	(0.114)	0	0	0
20/10/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,910.0000	4,903.0000	(0.143)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	1,704.0000	1,710.0000	0.352	0	0	0
20/10/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	3,144.0000	3,151.0000	0.223	0	0	0
20/10/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	2,546.0000	2,553.0000	0.275	0	0	0
20/10/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	3,544.0000	3,551.0000	0.198	0	0	0
20/10/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	1,177.0000	1,168.0000	(0.765)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
20/10/2009	\$ / R 2010/03/15	12.45	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
20/10/2009	\$ / R 2010/03/15	5.50	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	2,895.0000	2,902.0000	0.242	0	0	0
20/10/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	2,349.0000	2,342.0000	(0.298)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,728.0000	1,720.0000	(0.463)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	1,655.0000	1,661.0000	0.363	0	0	0
20/10/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,856.0000	8,849.0000	(0.079)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	549.0000	546.0000	(0.546)	0	0	0
20/10/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,966.0000	1,958.0000	(0.407)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	4,118.0000	4,111.0000	(0.170)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	3,130.0000	3,122.0000	(0.256)	0	0	0
20/10/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	6,807.0000	6,799.0000	(0.118)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	489.0000	486.0000	(0.613)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	1,318.0000	1,323.0000	0.379	0	0	0
20/10/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	96.0000	95.0000	(1.042)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,822.0000	3,814.0000	(0.209)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	4,069.0000	4,062.0000	(0.172)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/10/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,907.0000	6,899.0000	(0.116)	0	0	0
20/10/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	8,806.0000	8,799.0000	(0.079)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	245.0000	235.0000	(4.082)	0	0	0
20/10/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	755.0000	753.0000	(0.265)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	3,032.0000	3,024.0000	(0.264)	0	0	0
20/10/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,906.0000	8,899.0000	(0.079)	0	0	0
20/10/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	8,456.0000	8,449.0000	(0.083)	0	0	0
20/10/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	519.0000	515.0000	(0.771)	0	0	0
20/10/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	8,506.0000	8,499.0000	(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
20/10/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	3,911.0000	3,903.0000	(0.205)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.15	Put	Currency Future	187.0000	177.0000	(5.348)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,634.0000	1,626.0000	(0.490)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.90	Put	Currency Future	111.0000	102.0000	(8.108)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.60	Put	Currency Future	9,056.0000	9,049.0000	(0.077)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.25	Put	Currency Future	225.0000	214.0000	(4.889)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	5,807.0000	5,800.0000	(0.121)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.50	Call	Currency Future	3,045.0000	3,052.0000	0.230	0	0	0
20/10/2009	\$ / R	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	1,403.0000	1,394.0000	(0.641)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	3,081.0000	3,073.0000	(0.260)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	2,253.0000	2,246.0000	(0.311)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	3,623.0000	3,616.0000	(0.193)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,205.0000	2,198.0000	(0.317)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.50	Call	Currency Future	2,048.0000	2,055.0000	0.342	0	0	0
20/10/2009	\$ / R	2010/03/15	14.40	Put	Currency Future	6,857.0000	6,849.0000	(0.117)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.00	Call	Currency Future	1,558.0000	1,564.0000	0.385	0	0	0
20/10/2009	\$ / R	2010/03/15	4.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.25	Put	Currency Future	8,706.0000	8,699.0000	(0.080)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	3,130.0000	3,122.0000	(0.256)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	64.0000	64.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	6.00	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.60	Put	Currency Future	7,057.0000	7,049.0000	(0.113)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	3,179.0000	3,172.0000	(0.220)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	47.0000	47.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	4,712.0000	4,704.0000	(0.170)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,085.0000	1,087.0000	0.184	0	0	0
20/10/2009	\$ / R	2010/03/15	14.25	Put	Currency Future	6,707.0000	6,699.0000	(0.119)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,870.0000	1,863.0000	(0.374)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.60	Put	Currency Future	5,059.0000	5,052.0000	(0.138)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,376.0000	3,369.0000	(0.207)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.30	Call	Currency Future	3,244.0000	3,251.0000	0.216	0	0	0
20/10/2009	\$ / R	2010/03/15	14.05	Put	Currency Future	6,507.0000	6,500.0000	(0.108)	0	0	0
20/10/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	1,495.0000	1,486.0000	(0.602)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	2,543.0000	2,535.0000	(0.315)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.15	Call	Currency Future	3,394.0000	3,401.0000	0.206	0	0	0
20/10/2009	\$ / R	2010/03/15	14.10	Put	Currency Future	6,557.0000	6,550.0000	(0.107)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.20	Put	Currency Future	4,662.0000	4,655.0000	(0.150)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	2,062.0000	2,054.0000	(0.388)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	2,738.0000	2,730.0000	(0.292)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	3,376.0000	3,369.0000	(0.207)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.15	Put	Currency Future	8,606.0000	8,599.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	6.0000	6.0000	-	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
20/10/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	5,010.0000	5,002.0000	(0.160)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	6,057.0000	6,050.0000	(0.116)	0	0	0
20/10/2009	\$ / R	2010/03/15	7.15	Call	Currency Future	581.0000	578.0000	(0.516)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	795.0000	784.0000	(1.384)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.05	Call	Currency Future	3,494.0000	3,501.0000	0.200	0	0	0
20/10/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	3,772.0000	3,765.0000	(0.186)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	3,871.0000	3,864.0000	(0.181)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.15	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	912.0000	912.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	279
20/10/2009	\$ / R	2010/03/15	4.25	Call	Currency Future	3,294.0000	3,301.0000	0.213	0	0	0
20/10/2009	\$ / R	2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.80	Call	Currency Future	3,744.0000	3,751.0000	0.187	0	0	0
20/10/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	56.0000	55.0000	(1.786)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	3,278.0000	3,270.0000	(0.244)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.10	Put	Currency Future	8,556.0000	8,549.0000	(0.082)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.15	Call	Currency Future	1,413.0000	1,418.0000	0.354	0	0	0
20/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,845.0000	2,852.0000	0.246	0	0	0
20/10/2009	\$ / R	2010/03/15	5.30	Call	Currency Future	2,247.0000	2,254.0000	0.312	0	0	0
20/10/2009	\$ / R	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	2,836.0000	2,828.0000	(0.282)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	45.0000	45.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.30	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.65	Put	Currency Future	9,106.0000	9,099.0000	(0.077)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.50	Put	Currency Future	8,956.0000	8,949.0000	(0.078)	0	0	0
20/10/2009	\$ / 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
20/10/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,918.0000	1,910.0000	(0.417)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,851.0000	1,858.0000	0.378	0	0	0
20/10/2009	\$ / R	2010/03/15	5.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.80	Call	Currency Future	1,753.0000	1,759.0000	0.342	0	0	0
20/10/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	4,217.0000	4,209.0000	(0.190)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	3,574.0000	3,567.0000	(0.196)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.15	Put	Currency Future	4,612.0000	4,605.0000	(0.152)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.30	Call	Currency Future	1,271.0000	1,275.0000	0.315	0	0	0
20/10/2009	\$ / R	2010/03/15	14.50	Put	Currency Future	6,957.0000	6,949.0000	(0.115)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.80	Call	Currency Future	2,745.0000	2,752.0000	0.255	0	0	0
20/10/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,823.0000	1,815.0000	(0.439)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.55	Put	Currency Future	9,006.0000	8,999.0000	(0.078)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	16.30	Put	Currency Future	8,756.0000	8,749.0000	(0.080)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.55	Put	Currency Future	7,007.0000	6,999.0000	(0.114)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.65	Put	Currency Future	7,107.0000	7,099.0000	(0.113)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.30	Put	Currency Future	6,757.0000	6,749.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	4,811.0000	4,804.0000	(0.145)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.50	Put	Currency Future	7,956.0000	7,949.0000	(0.088)	0	0	0
20/10/2009	\$ / R	2010/03/15	16.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	639.0000	628.0000	(1.721)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	2,157.0000	2,150.0000	(0.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	3.50	Call	Currency Future	4,044.0000	4,051.0000	0.173	0	0	0
20/10/2009	\$ / R	2010/03/15	5.25	Call	Currency Future	2,297.0000	2,304.0000	0.305	0	0	0
20/10/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	51.0000	51.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	3,032.0000	3,024.0000	(0.264)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.80	Call	Currency Future	831.0000	831.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.80	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	2,983.0000	2,975.0000	(0.268)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	1,728.0000	1,720.0000	(0.463)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	2,640.0000	2,633.0000	(0.265)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	5,857.0000	5,850.0000	(0.120)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,634.0000	1,626.0000	(0.490)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	2,446.0000	2,439.0000	(0.286)	0	0	0
20/10/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	6,607.0000	6,599.0000	(0.121)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	5,757.0000	5,750.0000	(0.122)	0	0	0
20/10/2009	\$ / R	2010/03/15	3.60	Call	Currency Future	3,944.0000	3,951.0000	0.177	0	0	0
20/10/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	6,007.0000	6,000.0000	(0.117)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	3,327.0000	3,320.0000	(0.210)	0	0	0
20/10/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	1,870.0000	1,863.0000	(0.374)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	4,069.0000	4,062.0000	(0.172)	0	0	0
20/10/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	4,020.0000	4,013.0000	(0.174)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	69.0000	69.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	1,776.0000	1,768.0000	(0.450)	0	0	0

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20/10/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,907.0000	5,900.0000	(0.119)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	6,357.0000	6,350.0000	(0.110)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.55	Put	Currency Future	8,006.0000	7,999.0000	(0.087)	0	0	0
20/10/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.60	Put	Currency Future	8,056.0000	8,049.0000	(0.087)	0	0	0
20/10/2009	\$ / R	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	6.55	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	4,315.0000	4,308.0000	(0.162)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.55	Call	Currency Future	1,039.0000	1,041.0000	0.192	0	0	0
20/10/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	4,513.0000	4,506.0000	(0.155)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.55	Call	Currency Future	3,994.0000	4,001.0000	0.175	0	0	0
20/10/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	3.70	Call	Currency Future	3,844.0000	3,851.0000	0.182	0	0	0
20/10/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	4.55	Call	Currency Future	2,995.0000	3,002.0000	0.234	0	0	0
20/10/2009	\$ / R	2010/03/15	5.70	Call	Currency Future	1,851.0000	1,858.0000	0.378	0	0	0
20/10/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	4,414.0000	4,407.0000	(0.159)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	4,168.0000	4,160.0000	(0.192)	0	0	0
20/10/2009	\$ / R	2010/03/15	5.55	Call	Currency Future	1,999.0000	2,006.0000	0.350	0	0	0
20/10/2009	\$ / R	2010/03/15	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	4,266.0000	4,259.0000	(0.164)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	912.0000	912.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	2,205.0000	2,198.0000	(0.317)	0	0	0
20/10/2009	\$ / R	2010/03/15	15.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.70	Put	Currency Future	8,156.0000	8,149.0000	(0.086)	0	0	0
20/10/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
20/10/2009	\$ / R	2010/03/15	4.70	Call	Currency Future	2,845.0000	2,852.0000	0.246	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	4,315.0000	4,308.0000	(0.162)	0	0	0
20/10/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	49.0000	49.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	6,407.0000	6,400.0000	(0.109)	0	0	0
20/10/2009	\$ / R 2010/03/15	15.80	Put	Currency Future	8,256.0000	8,249.0000	(0.085)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	3,081.0000	3,073.0000	(0.260)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	2,640.0000	2,633.0000	(0.265)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	34.0000	34.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,933.0000	2,926.0000	(0.239)	0	0	0
20/10/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	3,475.0000	3,468.0000	(0.201)	0	0	0
20/10/2009	\$ / R 2010/03/15	15.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	3,722.0000	3,715.0000	(0.188)	0	0	0
20/10/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	3,228.0000	3,221.0000	(0.217)	0	0	0
20/10/2009	\$ / R 2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	15.85	Put	Currency Future	8,306.0000	8,299.0000	(0.084)	0	0	0
20/10/2009	\$ / R 2010/03/15	3.85	Call	Currency Future	3,694.0000	3,701.0000	0.189	0	0	0
20/10/2009	\$ / R 2010/03/15	15.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	13.85	Put	Currency Future	6,307.0000	6,300.0000	(0.111)	0	0	0
20/10/2009	\$ / R 2010/03/15	15.90	Put	Currency Future	8,356.0000	8,349.0000	(0.084)	0	0	0
20/10/2009	\$ / R 2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	15.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	3.90	Call	Currency Future	3,644.0000	3,651.0000	0.192	0	0	0
20/10/2009	\$ / R 2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,094.0000	3,101.0000	0.226	0	0	0
20/10/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,098.0000	2,105.0000	0.334	0	0	0
20/10/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2010/03/15	3.45	Call	Currency Future	4,094.0000	4,101.0000	0.171	0	0	0
20/10/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/03/15	6.45	Call	Currency Future	1,131.0000	1,134.0000	0.265	0	0	0
20/10/2009	\$ / R	2010/03/15	15.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/03/15	15.45	Put	Currency Future	7,906.0000	7,899.0000	(0.089)	0	0	0
20/10/2009	\$ / R	2010/06/14			Currency Future	7.6705	7.6772	0.087	7.6900	7.6900	17,210
20/10/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	442.0000	437.0000	(1.131)	0	0	233
20/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,866.0000	1,858.0000	(0.429)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	1,695.0000	1,700.0000	0.295	0	0	0
20/10/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	2,145.0000	2,137.0000	(0.373)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	75.0000	75.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.15	Call	Currency Future	1,554.0000	1,558.0000	0.257	0	0	0
20/10/2009	\$ / R	2010/06/14	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,759.0000	2,752.0000	(0.254)	0	0	0
20/10/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	11.60	Call	Currency Future	45.0000	45.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.55	Call	Currency Future	2,130.0000	2,136.0000	0.282	0	0	0
20/10/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	955.0000	944.0000	(1.152)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	115.0000	115.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	79.0000	79.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	2,526.0000	2,532.0000	0.238	0	0	0
20/10/2009	\$ / R	2010/06/14	4.55	Call	Currency Future	3,123.0000	3,129.0000	0.192	0	0	0
20/10/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	238.0000	234.0000	(1.681)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	175.0000	172.0000	(1.714)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,855.0000	2,848.0000	(0.245)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.70	Call	Currency Future	2,974.0000	2,980.0000	0.202	0	0	0
20/10/2009	\$ / R	2010/06/14	9.00	Put	Currency Future	1,504.0000	1,495.0000	(0.598)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	67.0000	61.0000	(8.955)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.95	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
20/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,874.0000	2,880.0000	0.209	0	0	0
20/10/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.70	Call	Currency Future	1,983.0000	1,989.0000	0.303	0	0	0
20/10/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,951.0000	2,944.0000	(0.237)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.85	Put	Currency Future	4,220.0000	4,213.0000	(0.166)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	1,742.0000	1,747.0000	0.287	0	0	0
20/10/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,876.0000	3,869.0000	(0.181)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.55	Call	Currency Future	526.0000	521.0000	(0.951)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	460.0000	455.0000	(1.087)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.85	Call	Currency Future	40.0000	40.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.95	Call	Currency Future	2,725.0000	2,731.0000	0.220	0	0	0
20/10/2009	\$ / R	2010/06/14	6.55	Call	Currency Future	1,194.0000	1,195.0000	0.084	0	0	0
20/10/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	882.0000	879.0000	(0.340)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,683.0000	1,675.0000	(0.475)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	3,048.0000	3,040.0000	(0.262)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,005.0000	1,997.0000	(0.399)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.95	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	47.0000	47.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.55	Put	Currency Future	406.0000	394.0000	(2.956)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.70	Call	Currency Future	1,069.0000	1,068.0000	(0.094)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	503.0000	497.0000	(1.193)	489	489	390
20/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	490.0000	478.0000	(2.449)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	68.0000	68.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	145.0000	143.0000	(1.379)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.65	Call	Currency Future	44.0000	44.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.50	Put	Currency Future	1,076.0000	1,065.0000	(1.022)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,593.0000	1,585.0000	(0.502)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,473.0000	2,466.0000	(0.283)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,774.0000	1,766.0000	(0.451)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.65	Put	Currency Future	4,024.0000	4,017.0000	(0.174)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	13.50	Put	Currency Future	5,849.0000	5,843.0000	(0.103)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.65	Call	Currency Future	3,023.0000	3,030.0000	0.232	0	0	0
20/10/2009	\$ / R	2010/06/14	8.50	Call	Currency Future	246.0000	243.0000	(1.220)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	300
20/10/2009	\$ / R	2010/06/14	8.90	Call	Currency Future	186.0000	184.0000	(1.075)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	122.0000	121.0000	(0.820)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	5,106.0000	5,099.0000	(0.137)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.35	Put	Currency Future	5,701.0000	5,694.0000	(0.123)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.65	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	459.0000	447.0000	(2.614)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.90	Put	Currency Future	1,416.0000	1,407.0000	(0.636)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	2,052.0000	2,044.0000	(0.390)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,096.0000	3,089.0000	(0.226)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	480.0000	474.0000	(1.250)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.05	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.35	Call	Currency Future	630.0000	625.0000	(0.794)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	43.0000	43.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	432.0000	420.0000	(2.778)	0	0	130
20/10/2009	\$ / R	2010/06/14	7.85	Call	Currency Future	407.0000	402.0000	(1.229)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	149.0000	148.0000	(0.671)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	4,073.0000	4,066.0000	(0.172)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,886.0000	1,892.0000	0.318	0	0	0
20/10/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	162.0000	152.0000	(6.173)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.85	Put	Currency Future	587.0000	575.0000	(2.044)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.45	Put	Currency Future	1,035.0000	1,025.0000	(0.966)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	26,596
20/10/2009	\$ / R	2010/06/14	9.25	Put	Currency Future	1,729.0000	1,720.0000	(0.521)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.90	Call	Currency Future	2,775.0000	2,781.0000	0.216	0	0	0
20/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	749.0000	745.0000	(0.534)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.20	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	21,795
20/10/2009	\$ / R	2010/06/14	8.85	Call	Currency Future	193.0000	190.0000	(1.554)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.35	Put	Currency Future	310.0000	298.0000	(3.871)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	66.0000	66.0000	-	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
20/10/2009	\$ / R	2010/06/14	11.40	Put	Currency Future	3,778.0000	3,771.0000	(0.185)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	992.0000	990.0000	(0.202)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.10	Call	Currency Future	164.0000	162.0000	(1.220)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	96.0000	96.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.65	Put	Currency Future	5,998.0000	5,992.0000	(0.100)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	121.0000	112.0000	(7.438)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	424.0000	419.0000	(1.179)	0	0	200
20/10/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	915.0000	904.0000	(1.202)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	2,426.0000	2,419.0000	(0.289)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.60	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	4,269.0000	4,262.0000	(0.164)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	52.0000	52.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	4,171.0000	4,177.0000	0.144	0	0	0
20/10/2009	\$ / R	2010/06/14	11.45	Call	Currency Future	48.0000	48.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.70	Put	Currency Future	6,048.0000	6,041.0000	(0.116)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.05	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.70	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.15	Put	Currency Future	228.0000	218.0000	(4.386)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.60	Put	Currency Future	1,159.0000	1,149.0000	(0.863)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.45	Put	Currency Future	3,827.0000	3,820.0000	(0.183)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.65	Put	Currency Future	5,007.0000	5,000.0000	(0.140)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.40	Call	Currency Future	49.0000	49.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	11.05	Put	Currency Future	3,436.0000	3,429.0000	(0.204)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	89.0000	88.0000	(1.124)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	3,631.0000	3,624.0000	(0.193)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	2,675.0000	2,681.0000	0.224	0	0	0
20/10/2009	\$ / R	2010/06/14	6.20	Call	Currency Future	1,508.0000	1,511.0000	0.199	0	0	0
20/10/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,807.0000	2,800.0000	(0.249)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.05	Call	Currency Future	36.0000	36.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.85	Put	Currency Future	1,372.0000	1,363.0000	(0.656)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	34.0000	34.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	6,593.0000	6,586.0000	(0.106)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.20	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.10	Call	Currency Future	781.0000	777.0000	(0.512)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	3,173.0000	3,179.0000	0.189	0	0	0
20/10/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	286.0000	282.0000	(1.399)	0	0	140
20/10/2009	\$ / R	2010/06/14	7.90	Put	Currency Future	621.0000	609.0000	(1.932)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	1,238.0000	1,239.0000	0.081	0	0	0
20/10/2009	\$ / R	2010/06/14	5.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.10	Put	Currency Future	210.0000	200.0000	(4.762)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	5,057.0000	5,050.0000	(0.138)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.90	Put	Currency Future	147.0000	138.0000	(6.122)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	876.0000	865.0000	(1.256)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	3,163
20/10/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	1,030.0000	1,028.0000	(0.194)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	3,387.0000	3,380.0000	(0.207)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.20	Call	Currency Future	53.0000	53.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.10	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	77.0000	77.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	297.0000	293.0000	(1.347)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	1,866.0000	1,858.0000	(0.429)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	1,117.0000	1,107.0000	(0.895)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,949.0000	5,942.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.65	Call	Currency Future	2,031.0000	2,037.0000	0.295	0	0	0
20/10/2009	\$ / R	2010/06/14	5.50	Call	Currency Future	2,179.0000	2,185.0000	0.275	0	0	0
20/10/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	94.0000	93.0000	(1.064)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	2,427.0000	2,433.0000	0.247	0	0	0
20/10/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	5,552.0000	5,545.0000	(0.126)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	10.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.90	Call	Currency Future	918.0000	915.0000	(0.327)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.50	Call	Currency Future	551.0000	546.0000	(0.907)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	214.0000	211.0000	(1.402)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	3,582.0000	3,575.0000	(0.195)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.60	Put	Currency Future	2,999.0000	2,992.0000	(0.233)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.30	Put	Currency Future	5,651.0000	5,644.0000	(0.124)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.50	Put	Currency Future	380.0000	369.0000	(2.895)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.90	Call	Currency Future	391.0000	386.0000	(1.279)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	838.0000	827.0000	(1.313)	0	0	0
20/10/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,836.0000	7,829.0000	(0.089)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.10	Put	Currency Future	763.0000	752.0000	(1.442)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.90	Call	Currency Future	1,790.0000	1,795.0000	0.279	0	0	0
20/10/2009	\$ / R	2010/06/14	11.30	Call	Currency Future	51.0000	51.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.50	Put	Currency Future	6,841.0000	6,834.0000	(0.102)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,890.0000	6,883.0000	(0.102)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	490.0000	478.0000	(2.449)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	309.0000	304.0000	(1.618)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	2,473.0000	2,466.0000	(0.283)	0	0	0
20/10/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.20	Call	Currency Future	2,476.0000	2,483.0000	0.283	0	0	0
20/10/2009	\$ / R	2010/06/14	6.10	Call	Currency Future	1,601.0000	1,605.0000	0.250	0	0	0
20/10/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	3,372.0000	3,379.0000	0.208	0	0	0
20/10/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	3,680.0000	3,673.0000	(0.190)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	460.0000	455.0000	(1.087)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	655.0000	643.0000	(1.832)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	221.0000	218.0000	(1.357)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.05	Put	Currency Future	1,549.0000	1,540.0000	(0.581)	0	0	0
20/10/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	3,921.0000	3,928.0000	0.179	0	0	0
20/10/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	6,345.0000	6,338.0000	(0.110)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	12.30	Call	Currency Future	32.0000	32.0000	-	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
20/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	376.0000	371.0000	(1.330)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	2,616.0000	2,608.0000	(0.306)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
20/10/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	4,859.0000	4,852.0000	(0.144)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.10	Call	Currency Future	2,576.0000	2,582.0000	0.233	0	0	0
20/10/2009	\$ / R	2010/06/14	12.30	Put	Currency Future	4,662.0000	4,655.0000	(0.150)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	726.0000	715.0000	(1.515)	0	0	0
20/10/2009	\$ / R	2010/06/14	17.50	Put	Currency Future	9,831.0000	9,824.0000	(0.071)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	1,201.0000	1,191.0000	(0.833)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	86.0000	86.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,912.0000	1,904.0000	(0.418)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.45	Put	Currency Future	5,800.0000	5,793.0000	(0.121)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.30	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	4,416.0000	4,409.0000	(0.159)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	6,791.0000	6,784.0000	(0.103)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.40	Put	Currency Future	5,750.0000	5,743.0000	(0.122)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.70	Put	Currency Future	1,243.0000	1,233.0000	(0.805)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	99.0000	99.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.35	Call	Currency Future	3,322.0000	3,329.0000	0.211	0	0	0
20/10/2009	\$ / R	2010/06/14	13.05	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	356.0000	344.0000	(3.371)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.60	Put	Currency Future	6,940.0000	6,933.0000	(0.101)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	77.0000	77.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	2,238.0000	2,231.0000	(0.313)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.85	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.05	Put	Currency Future	5,403.0000	5,396.0000	(0.130)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.45	Call	Currency Future	576.0000	571.0000	(0.868)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.75	Put	Currency Future	1,286.0000	1,276.0000	(0.778)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	2,807.0000	2,800.0000	(0.249)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	108.0000	108.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	8,085.0000	8,078.0000	(0.087)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/06/14	6.85	Call	Currency Future	954.0000	952.0000	(0.210)	0	0	0
20/10/2009	\$ / R 2010/06/14	6.45	Put	Currency Future	61.0000	56.0000	(8.197)	0	0	0
20/10/2009	\$ / R 2010/06/14	7.80	Call	Currency Future	424.0000	419.0000	(1.179)	0	0	21,795
20/10/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	2,379.0000	2,371.0000	(0.336)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.85	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	1,282.0000	1,283.0000	0.078	0	0	0
20/10/2009	\$ / R 2010/06/14	11.55	Call	Currency Future	46.0000	46.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	347.0000	342.0000	(1.441)	0	0	0
20/10/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	7,139.0000	7,132.0000	(0.098)	0	0	0
20/10/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	206.0000	203.0000	(1.456)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	16.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	35.0000	35.0000	-	0	0	29,759
20/10/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	2,568.0000	2,561.0000	(0.273)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	2,229.0000	2,235.0000	0.269	0	0	0
20/10/2009	\$ / R 2010/06/14	11.55	Put	Currency Future	3,926.0000	3,919.0000	(0.178)	0	0	0
20/10/2009	\$ / R 2010/06/14	17.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	9,132.0000	9,125.0000	(0.077)	0	0	0
20/10/2009	\$ / R 2010/06/14	8.80	Call	Currency Future	199.0000	197.0000	(1.005)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	63.0000	63.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	8.80	Put	Currency Future	1,329.0000	1,319.0000	(0.752)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	4,711.0000	4,704.0000	(0.149)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.45	Put	Currency Future	8,783.0000	8,776.0000	(0.080)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	4,514.0000	4,507.0000	(0.155)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	3,193.0000	3,186.0000	(0.219)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	2,328.0000	2,334.0000	0.258	0	0	0
20/10/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	\$ / R 2010/06/14	8.40	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
20/10/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	39.0000	39.0000	-	0	0	21,978
20/10/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,833.0000	8,826.0000	(0.079)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	3,729.0000	3,722.0000	(0.188)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	7.0000	7.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	3,422.0000	3,429.0000	0.205	0	0	0
20/10/2009	\$ / R	2010/06/14	6.65	Call	Currency Future	1,109.0000	1,108.0000	(0.090)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	995.0000	984.0000	(1.106)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	8,533.0000	8,526.0000	(0.082)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	180.0000	178.0000	(1.111)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	2,098.0000	2,091.0000	(0.334)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	133.0000	132.0000	(0.752)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.35	Call	Currency Future	1,371.0000	1,373.0000	0.146	0	0	0
20/10/2009	\$ / R	2010/06/14	6.65	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	3,522.0000	3,528.0000	0.170	0	0	0
20/10/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.95	Put	Currency Future	1,460.0000	1,451.0000	(0.616)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.30	Put	Currency Future	8,633.0000	8,626.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	105.0000	105.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.35	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.15	Put	Currency Future	5,502.0000	5,495.0000	(0.127)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	126.0000	125.0000	(0.794)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,912.0000	1,904.0000	(0.418)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.55	Put	Currency Future	8,883.0000	8,876.0000	(0.079)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.15	Put	Currency Future	8,484.0000	8,477.0000	(0.083)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	159.0000	157.0000	(1.258)	0	0	21,978
20/10/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	2,005.0000	1,997.0000	(0.399)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,285.0000	2,277.0000	(0.350)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	4,613.0000	4,606.0000	(0.152)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	3,096.0000	3,089.0000	(0.226)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	5,354.0000	5,347.0000	(0.131)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.15	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	690.0000	679.0000	(1.594)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	4,909.0000	4,902.0000	(0.143)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	33.0000	33.0000	-	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
20/10/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	66.0000	66.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	267.0000	256.0000	(4.120)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	54.0000	54.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	361.0000	356.0000	(1.385)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,959.0000	1,951.0000	(0.408)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,932.0000	8,926.0000	(0.067)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	1,820.0000	1,812.0000	(0.440)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.00	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	688.0000	683.0000	(0.727)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	3,534.0000	3,527.0000	(0.198)	0	0	0
20/10/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	3,472.0000	3,478.0000	0.173	0	0	0
20/10/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	141.0000	139.0000	(1.418)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	37.0000	37.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	4.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	718.0000	713.0000	(0.696)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	6.00	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
20/10/2009	\$ / R 2010/06/14	14.20	Put	Currency Future	6,543.0000	6,536.0000	(0.107)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	1,638.0000	1,630.0000	(0.488)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	7.00	Call	Currency Future	847.0000	844.0000	(0.354)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	8,683.0000	8,676.0000	(0.081)	0	0	0
20/10/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
20/10/2009	\$ / R 2010/06/14	14.15	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	5,057.0000	5,050.0000	(0.138)	0	0	0
20/10/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	177.0000	167.0000	(5.650)	0	0	0
20/10/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	5,453.0000	5,446.0000	(0.128)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	3,223.0000	3,229.0000	0.186	0	0	0
20/10/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	6,493.0000	6,486.0000	(0.108)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	2,191.0000	2,184.0000	(0.319)	0	0	0
20/10/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	12.00	Put	Currency Future	4,367.0000	4,360.0000	(0.160)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.35	Put	Currency Future	6,692.0000	6,685.0000	(0.105)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	3,144.0000	3,137.0000	(0.223)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	800.0000	789.0000	(1.375)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	4,958.0000	4,951.0000	(0.141)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,039.0000	7,032.0000	(0.099)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.35	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.35	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.25	Call	Currency Future	1,462.0000	1,465.0000	0.205	0	0	0
20/10/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	1,838.0000	1,843.0000	0.272	0	0	0
20/10/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	4,465.0000	4,458.0000	(0.157)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.05	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.75	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,975.0000	3,968.0000	(0.176)	0	0	0
20/10/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.05	Call	Currency Future	814.0000	810.0000	(0.491)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.75	Put	Currency Future	7,089.0000	7,082.0000	(0.099)	0	0	0
20/10/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	321.0000	316.0000	(1.558)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	105.0000	105.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	16.25	Put	Currency Future	8,583.0000	8,576.0000	(0.082)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.30	Put	Currency Future	6,642.0000	6,635.0000	(0.105)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.60	Call	Currency Future	3,073.0000	3,080.0000	0.228	0	0	0
20/10/2009	\$ / R	2010/06/14	7.05	Put	Currency Future	193.0000	183.0000	(5.181)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.00	Call	Currency Future	3,671.0000	3,678.0000	0.191	0	0	0
20/10/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	4,761.0000	4,754.0000	(0.147)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	11.35	Call	Currency Future	50.0000	50.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	14.30	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.85	Call	Currency Future	2,824.0000	2,831.0000	0.248	0	0	0
20/10/2009	\$ / R	2010/06/14	12.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	9,082.0000	9,075.0000	(0.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	521.0000	509.0000	(2.303)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	31.0000	31.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	14.70	Put	Currency Future	7,039.0000	7,032.0000	(0.099)	0	0	0
20/10/2009	\$ / R	2010/06/14	12.80	Put	Currency Future	5,156.0000	5,149.0000	(0.136)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.60	Call	Currency Future	2,081.0000	2,087.0000	0.288	0	0	0
20/10/2009	\$ / R	2010/06/14	14.05	Put	Currency Future	6,394.0000	6,387.0000	(0.109)	0	0	0
20/10/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	65.0000	64.0000	(1.538)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	2,285.0000	2,277.0000	(0.350)	0	0	0
20/10/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.30	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.05	Call	Currency Future	1,648.0000	1,652.0000	0.243	0	0	0
20/10/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	129.0000	128.0000	(0.775)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	2,379.0000	2,371.0000	(0.336)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.70	Put	Currency Future	9,032.0000	9,025.0000	(0.078)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	12.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.60	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.75	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.95	Put	Currency Future	655.0000	643.0000	(1.832)	0	0	0
20/10/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	99.0000	99.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	7.30	Call	Currency Future	658.0000	654.0000	(0.608)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.60	Put	Currency Future	81.0000	74.0000	(8.642)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.05	Call	Currency Future	2,625.0000	2,632.0000	0.267	0	0	0
20/10/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	2,663.0000	2,656.0000	(0.263)	0	0	0
20/10/2009	\$ / R	2010/06/14	7.30	Put	Currency Future	288.0000	277.0000	(3.819)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.10	Put	Currency Future	3,485.0000	3,478.0000	(0.201)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	4.75	Call	Currency Future	2,924.0000	2,930.0000	0.205	0	0	0
20/10/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
20/10/2009	\$ / R	2010/06/14	3.70	Call	Currency Future	3,971.0000	3,978.0000	0.176	0	0	0
20/10/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/10/2009	\$ / R	2010/06/14	11.10	Call	Currency Future	55.0000	55.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.75	Call	Currency Future	1,934.0000	1,940.0000	0.310	0	0	0
20/10/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	376.0000	371.0000	(1.330)	0	0	0

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20/10/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	79.0000	79.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	1,416.0000	1,419.0000	0.212	0	0	0
20/10/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,151.0000	1,151.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,711.0000	2,704.0000	(0.258)	0	0	0
20/10/2009	\$ / R 2010/06/14	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	5.30	Call	Currency Future	2,377.0000	2,384.0000	0.294	0	0	0
20/10/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	16.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	2,521.0000	2,513.0000	(0.317)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.05	Call	Currency Future	3,622.0000	3,628.0000	0.166	0	0	0
20/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.75	Put	Currency Future	6,097.0000	6,090.0000	(0.115)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	108.0000	108.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	16.05	Put	Currency Future	8,384.0000	8,377.0000	(0.083)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	2,238.0000	2,231.0000	(0.313)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	2,974.0000	2,980.0000	0.202	0	0	0
20/10/2009	\$ / R 2010/06/14	3.65	Call	Currency Future	4,021.0000	4,028.0000	0.174	0	0	0
20/10/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	91.0000	90.0000	(1.099)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	3.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,332.0000	2,324.0000	(0.343)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	1,983.0000	1,989.0000	0.303	0	0	0
20/10/2009	\$ / R 2010/06/14	15.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,759.0000	2,752.0000	(0.254)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.65	Put	Currency Future	7,985.0000	7,978.0000	(0.088)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	4,563.0000	4,557.0000	(0.131)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	4,810.0000	4,803.0000	(0.146)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	112.0000	111.0000	(0.893)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.75	Put	Currency Future	4,122.0000	4,115.0000	(0.170)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,711.0000	2,704.0000	(0.258)	0	0	0
20/10/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	73.0000	73.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,903.0000	2,896.0000	(0.241)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	2,332.0000	2,324.0000	(0.343)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,069.0000	1,068.0000	(0.094)	0	0	0
20/10/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	102.0000	101.0000	(0.980)	0	0	0
20/10/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	15.70	Put	Currency Future	8,035.0000	8,028.0000	(0.087)	0	0	0
20/10/2009	\$ / R 2010/06/14	6.95	Put	Currency Future	162.0000	152.0000	(6.173)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.95	Call	Currency Future	38.0000	38.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	6.95	Call	Currency Future	882.0000	879.0000	(0.340)	0	0	0
20/10/2009	\$ / R 2010/06/14	5.95	Call	Currency Future	1,742.0000	1,747.0000	0.287	0	0	0
20/10/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	11.95	Put	Currency Future	4,318.0000	4,311.0000	(0.162)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.95	Put	Currency Future	6,295.0000	6,288.0000	(0.111)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.95	Put	Currency Future	8,284.0000	8,277.0000	(0.085)	0	0	0
20/10/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	2,725.0000	2,731.0000	0.220	0	0	0
20/10/2009	\$ / R 2010/06/14	3.95	Call	Currency Future	3,721.0000	3,728.0000	0.188	0	0	0
20/10/2009	\$ / R 2010/06/14	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	3.90	Call	Currency Future	3,771.0000	3,778.0000	0.186	0	0	0
20/10/2009	\$ / R 2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	13.90	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	13.90	Put	Currency Future	6,246.0000	6,239.0000	(0.112)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.90	Put	Currency Future	8,234.0000	8,227.0000	(0.085)	0	0	0
20/10/2009	\$ / R 2010/06/14	15.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.75	Call	Currency Future	42.0000	42.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	15.85	Put	Currency Future	8,184.0000	8,177.0000	(0.086)	0	0	0
20/10/2009	\$ / R 2010/06/14	11.80	Call	Currency Future	41.0000	41.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	11.80	Put	Currency Future	4,171.0000	4,164.0000	(0.168)	0	0	0
20/10/2009	\$ / R 2010/06/14	13.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	\$ / R 2010/06/14	3.85	Call	Currency Future	3,821.0000	3,828.0000	0.183	0	0	0
20/10/2009	\$ / R 2010/06/14	13.80	Put	Currency Future	6,147.0000	6,140.0000	(0.114)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/06/14	4.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	15.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	6.80	Put	Currency Future	121.0000	112.0000	(7.438)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	15.80	Put	Currency Future	8,135.0000	8,128.0000	(0.086)	0	0	0
20/10/2009	\$ / R	2010/06/14	16.00	Put	Currency Future	8,334.0000	8,327.0000	(0.084)	0	0	0
20/10/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	992.0000	990.0000	(0.202)	0	0	0
20/10/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	1,886.0000	1,892.0000	0.318	0	0	0
20/10/2009	\$ / R	2010/06/14	3.80	Call	Currency Future	3,871.0000	3,878.0000	0.181	0	0	0
20/10/2009	\$ / R	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R	2010/06/14	4.80	Call	Currency Future	2,874.0000	2,880.0000	0.209	0	0	0
20/10/2009	\$ / R	2010/06/14	13.85	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	\$ / R	2010/06/14	15.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	13.85	Put	Currency Future	6,196.0000	6,189.0000	(0.113)	0	0	0
20/10/2009	\$ / R	2010/06/14	3.60	Call	Currency Future	4,071.0000	4,078.0000	0.172	0	0	0
20/10/2009	\$ / R	2010/06/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	\$ / R	2010/06/14	15.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	\$ / R	2010/06/14	15.60	Put	Currency Future	7,935.0000	7,928.0000	(0.088)	0	0	0
20/10/2009	\$ / R	2010/09/13			Currency Future	7.7974	7.8039	0.083	0.0000	0.0000	0
20/10/2009	\$ / R	2010/09/13	7.80	Put	Currency Future	570.0000	556.0000	(2.456)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.05	Call	Currency Future	481.0000	473.0000	(1.663)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	601.0000	587.0000	(2.329)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.25	Call	Currency Future	423.0000	416.0000	(1.655)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.25	Put	Currency Future	876.0000	862.0000	(1.598)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.80	Call	Currency Future	567.0000	560.0000	(1.235)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.90	Put	Currency Future	633.0000	619.0000	(2.212)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.90	Call	Currency Future	531.0000	523.0000	(1.507)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.15	Call	Currency Future	451.0000	443.0000	(1.774)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.95	Call	Currency Future	513.0000	506.0000	(1.365)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.15	Put	Currency Future	803.0000	790.0000	(1.619)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.95	Put	Currency Future	666.0000	652.0000	(2.102)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	8.05	Put	Currency Future	734.0000	719.0000	(2.044)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.30	Put	Currency Future	913.0000	899.0000	(1.533)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.75	Call	Currency Future	588.0000	581.0000	(1.190)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.40	Put	Currency Future	988.0000	974.0000	(1.417)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.30	Call	Currency Future	410.0000	403.0000	(1.707)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.40	Put	Currency Future	15.0000	13.0000	(13.333)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.30	Put	Currency Future	2,647.0000	2,638.0000	(0.340)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.85	Put	Currency Future	601.0000	587.0000	(2.329)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.40	Call	Currency Future	2,412.0000	2,417.0000	0.207	0	0	0
20/10/2009	\$ / R	2010/09/13	10.30	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	7.30	Put	Currency Future	315.0000	302.0000	(4.127)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.85	Call	Currency Future	549.0000	541.0000	(1.457)	0	0	409
20/10/2009	\$ / R	2010/09/13	6.40	Call	Currency Future	1,474.0000	1,474.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	12.30	Call	Currency Future	69.0000	67.0000	(2.899)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.15	Call	Currency Future	3,649.0000	3,656.0000	0.192	0	0	0
20/10/2009	\$ / R	2010/09/13	7.70	Put	Currency Future	513.0000	499.0000	(2.729)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.40	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.30	Put	Currency Future	4,571.0000	4,563.0000	(0.175)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.75	Put	Currency Future	541.0000	527.0000	(2.588)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.40	Call	Currency Future	757.0000	750.0000	(0.925)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.40	Call	Currency Future	385.0000	378.0000	(1.818)	0	0	585
20/10/2009	\$ / R	2010/09/13	14.30	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.40	Put	Currency Future	2,741.0000	2,732.0000	(0.328)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.30	Put	Currency Future	6,540.0000	6,532.0000	(0.122)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.70	Call	Currency Future	610.0000	603.0000	(1.148)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.40	Call	Currency Future	138.0000	136.0000	(1.449)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.10	Put	Currency Future	768.0000	754.0000	(1.823)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.05	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.40	Put	Currency Future	359.0000	347.0000	(3.343)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.30	Call	Currency Future	812.0000	806.0000	(0.739)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.40	Call	Currency Future	3,401.0000	3,407.0000	0.176	0	0	0
20/10/2009	\$ / R	2010/09/13	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.40	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
20/10/2009	\$ / R	2010/09/13	8.10	Call	Currency Future	466.0000	458.0000	(1.717)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	16.30	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.90	Call	Currency Future	1,929.0000	1,932.0000	0.156	0	0	0
20/10/2009	\$ / R	2010/09/13	12.40	Put	Currency Future	4,669.0000	4,661.0000	(0.171)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.85	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.30	Put	Currency Future	8,522.0000	8,515.0000	(0.082)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.90	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.85	Call	Currency Future	1,976.0000	1,979.0000	0.152	0	0	0
20/10/2009	\$ / R	2010/09/13	6.90	Call	Currency Future	1,067.0000	1,064.0000	(0.281)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	6.30	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.90	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.85	Call	Currency Future	2,954.0000	2,960.0000	0.203	0	0	0
20/10/2009	\$ / R	2010/09/13	5.30	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.25	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.90	Call	Currency Future	2,904.0000	2,910.0000	0.207	0	0	0
20/10/2009	\$ / R	2010/09/13	10.25	Put	Currency Future	2,601.0000	2,591.0000	(0.384)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.90	Put	Currency Future	2,277.0000	2,267.0000	(0.439)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.25	Put	Currency Future	294.0000	282.0000	(4.082)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	9.90	Call	Currency Future	175.0000	171.0000	(2.286)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.25	Put	Currency Future	4,522.0000	4,514.0000	(0.177)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.80	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.90	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	14.25	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.80	Call	Currency Future	3,999.0000	4,005.0000	0.150	0	0	0
20/10/2009	\$ / R	2010/09/13	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	15.95	Put	Currency Future	8,176.0000	8,169.0000	(0.086)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.85	Call	Currency Future	3,949.0000	3,955.0000	0.152	0	0	0
20/10/2009	\$ / R	2010/09/13	14.25	Put	Currency Future	6,490.0000	6,483.0000	(0.108)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.80	Call	Currency Future	2,023.0000	2,027.0000	0.198	0	0	0
20/10/2009	\$ / R	2010/09/13	15.95	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	5.85	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.25	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	4.80	Call	Currency Future	3,003.0000	3,009.0000	0.200	0	0	0
20/10/2009	\$ / R	2010/09/13	13.95	Put	Currency Future	6,194.0000	6,187.0000	(0.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	6.85	Call	Currency Future	1,102.0000	1,099.0000	(0.272)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.30	Call	Currency Future	2,510.0000	2,515.0000	0.199	0	0	0
20/10/2009	\$ / R	2010/09/13	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.95	Call	Currency Future	1,882.0000	1,885.0000	0.159	0	0	0
20/10/2009	\$ / R	2010/09/13	6.85	Put	Currency Future	155.0000	146.0000	(5.806)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.30	Call	Currency Future	1,562.0000	1,563.0000	0.064	0	0	0
20/10/2009	\$ / R	2010/09/13	7.15	Call	Currency Future	901.0000	896.0000	(0.555)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.95	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.85	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	6.15	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	9.85	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.25	Put	Currency Future	8,473.0000	8,466.0000	(0.083)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.15	Call	Currency Future	1,697.0000	1,699.0000	0.118	0	0	0
20/10/2009	\$ / R	2010/09/13	3.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	13.85	Put	Currency Future	6,095.0000	6,088.0000	(0.115)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.30	Call	Currency Future	3,500.0000	3,506.0000	0.171	0	0	0
20/10/2009	\$ / R	2010/09/13	3.90	Call	Currency Future	3,899.0000	3,905.0000	0.154	0	0	0
20/10/2009	\$ / R	2010/09/13	5.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.95	Call	Currency Future	2,855.0000	2,861.0000	0.210	0	0	0
20/10/2009	\$ / R	2010/09/13	11.85	Put	Currency Future	4,134.0000	4,125.0000	(0.218)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.25	Call	Currency Future	841.0000	835.0000	(0.713)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.75	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.15	Call	Currency Future	2,657.0000	2,663.0000	0.226	0	0	0
20/10/2009	\$ / R	2010/09/13	9.85	Put	Currency Future	2,232.0000	2,222.0000	(0.448)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.75	Call	Currency Future	2,071.0000	2,075.0000	0.193	0	0	0
20/10/2009	\$ / R	2010/09/13	7.15	Put	Currency Future	254.0000	242.0000	(4.724)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.95	Call	Currency Future	1,032.0000	1,028.0000	(0.388)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.85	Put	Currency Future	8,077.0000	8,070.0000	(0.087)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.15	Call	Currency Future	155.0000	152.0000	(1.935)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.95	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.85	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	4.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	11.90	Put	Currency Future	4,182.0000	4,174.0000	(0.191)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.15	Put	Currency Future	2,508.0000	2,498.0000	(0.399)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	13.95	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	12.05	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.90	Put	Currency Future	6,145.0000	6,137.0000	(0.130)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.15	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.95	Put	Currency Future	185.0000	174.0000	(5.946)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.75	Call	Currency Future	4,048.0000	4,055.0000	0.173	0	0	0
20/10/2009	\$ / R	2010/09/13	6.05	Call	Currency Future	1,789.0000	1,792.0000	0.168	0	0	0
20/10/2009	\$ / R	2010/09/13	11.95	Put	Currency Future	4,230.0000	4,222.0000	(0.189)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.75	Call	Currency Future	3,053.0000	3,059.0000	0.197	0	0	0
20/10/2009	\$ / R	2010/09/13	6.05	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.15	Put	Currency Future	8,374.0000	8,367.0000	(0.084)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.95	Put	Currency Future	2,323.0000	2,313.0000	(0.430)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.75	Call	Currency Future	1,179.0000	1,177.0000	(0.170)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.05	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.95	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.75	Put	Currency Future	132.0000	123.0000	(6.818)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.05	Call	Currency Future	965.0000	961.0000	(0.415)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.15	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	6.80	Call	Currency Future	1,139.0000	1,136.0000	(0.263)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.80	Put	Currency Future	141.0000	132.0000	(6.383)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.80	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.80	Put	Currency Future	2,186.0000	2,176.0000	(0.457)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.80	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.80	Put	Currency Future	8,028.0000	8,020.0000	(0.100)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.95	Call	Currency Future	3,849.0000	3,855.0000	0.156	0	0	0
20/10/2009	\$ / R	2010/09/13	15.80	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.80	Put	Currency Future	6,046.0000	6,039.0000	(0.116)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.80	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.80	Put	Currency Future	4,085.0000	4,077.0000	(0.196)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.25	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.25	Call	Currency Future	148.0000	145.0000	(2.027)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.25	Call	Currency Future	1,607.0000	1,608.0000	0.062	0	0	0
20/10/2009	\$ / R	2010/09/13	5.25	Call	Currency Future	2,559.0000	2,565.0000	0.234	0	0	0
20/10/2009	\$ / R	2010/09/13	4.25	Call	Currency Future	3,550.0000	3,556.0000	0.169	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	14.40	Put	Currency Future	6,639.0000	6,631.0000	(0.121)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.05	Call	Currency Future	162.0000	159.0000	(1.852)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.40	Put	Currency Future	8,621.0000	8,614.0000	(0.081)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.05	Put	Currency Future	2,415.0000	2,405.0000	(0.414)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.05	Put	Currency Future	218.0000	207.0000	(5.046)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.05	Call	Currency Future	2,756.0000	2,762.0000	0.218	0	0	0
20/10/2009	\$ / R	2010/09/13	4.05	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	4.05	Call	Currency Future	3,749.0000	3,756.0000	0.187	0	0	0
20/10/2009	\$ / R	2010/09/13	13.90	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.90	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.90	Put	Currency Future	8,127.0000	8,119.0000	(0.098)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.15	Put	Currency Future	4,425.0000	4,417.0000	(0.181)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.15	Put	Currency Future	6,392.0000	6,384.0000	(0.125)	0	0	0
20/10/2009	\$ / R	2010/09/13	4.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	16.05	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	14.05	Put	Currency Future	6,293.0000	6,285.0000	(0.127)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.10	Call	Currency Future	1,743.0000	1,745.0000	0.115	0	0	0
20/10/2009	\$ / R	2010/09/13	16.05	Put	Currency Future	8,275.0000	8,268.0000	(0.085)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.10	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
20/10/2009	\$ / R	2010/09/13	7.10	Call	Currency Future	933.0000	928.0000	(0.536)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	5.10	Call	Currency Future	2,707.0000	2,713.0000	0.222	0	0	0
20/10/2009	\$ / R	2010/09/13	4.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	4.10	Call	Currency Future	3,699.0000	3,706.0000	0.189	0	0	0
20/10/2009	\$ / R	2010/09/13	7.10	Put	Currency Future	235.0000	224.0000	(4.681)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.10	Call	Currency Future	159.0000	155.0000	(2.516)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.05	Put	Currency Future	4,328.0000	4,320.0000	(0.185)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.10	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
20/10/2009	\$ / R	2010/09/13	10.10	Put	Currency Future	2,461.0000	2,452.0000	(0.366)	0	0	0
20/10/2009	\$ / R	2010/09/13	16.10	Put	Currency Future	8,324.0000	8,317.0000	(0.084)	0	0	0
20/10/2009	\$ / R	2010/09/13	12.10	Put	Currency Future	4,376.0000	4,368.0000	(0.183)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.10	Put	Currency Future	6,342.0000	6,335.0000	(0.110)	0	0	0
20/10/2009	\$ / R	2010/09/13	14.10	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/09/13	16.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.75	Call	Currency Future	188.0000	184.0000	(2.128)	0	0	0
20/10/2009	\$ / R	2010/09/13	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	4.70	Call	Currency Future	3,102.0000	3,109.0000	0.226	0	0	0
20/10/2009	\$ / R	2010/09/13	3.70	Call	Currency Future	4,098.0000	4,105.0000	0.171	0	0	0
20/10/2009	\$ / R	2010/09/13	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	5.70	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.70	Call	Currency Future	85.0000	83.0000	(2.353)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.70	Put	Currency Future	2,094.0000	2,084.0000	(0.478)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.70	Call	Currency Future	192.0000	188.0000	(2.083)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.70	Put	Currency Future	122.0000	114.0000	(6.557)	0	0	0
20/10/2009	\$ / R	2010/09/13	6.70	Call	Currency Future	1,220.0000	1,218.0000	(0.164)	0	0	0
20/10/2009	\$ / R	2010/09/13	5.70	Call	Currency Future	2,120.0000	2,124.0000	0.189	0	0	0
20/10/2009	\$ / R	2010/09/13	11.70	Put	Currency Future	3,988.0000	3,980.0000	(0.201)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.70	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.70	Put	Currency Future	5,947.0000	5,940.0000	(0.118)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.70	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.75	Put	Currency Future	4,036.0000	4,028.0000	(0.198)	0	0	0
20/10/2009	\$ / R	2010/09/13	11.75	Call	Currency Future	84.0000	82.0000	(2.381)	0	0	0
20/10/2009	\$ / R	2010/09/13	9.75	Put	Currency Future	2,140.0000	2,130.0000	(0.467)	0	0	0
20/10/2009	\$ / R	2010/09/13	13.75	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.75	Call	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2009	\$ / R	2010/09/13	13.75	Put	Currency Future	5,997.0000	5,989.0000	(0.133)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.75	Put	Currency Future	7,978.0000	7,971.0000	(0.088)	0	0	0
20/10/2009	\$ / R	2010/09/13	15.70	Put	Currency Future	7,928.0000	7,921.0000	(0.088)	0	0	0
20/10/2009	\$ / R	2010/12/13			Currency Future	7.9159	7.9226	0.085	0.0000	0.0000	0
20/10/2009	\$ / R	2010/12/13	8.60	Put	Currency Future	1,133.0000	1,120.0000	(1.147)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.40	Call	Currency Future	499.0000	492.0000	(1.403)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.60	Call	Currency Future	449.0000	442.0000	(1.559)	0	0	117
20/10/2009	\$ / R	2010/12/13	8.30	Call	Currency Future	527.0000	520.0000	(1.328)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.30	Put	Currency Future	911.0000	897.0000	(1.537)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.90	Put	Currency Future	644.0000	630.0000	(2.174)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.90	Call	Currency Future	660.0000	653.0000	(1.061)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.55	Put	Currency Future	1,095.0000	1,082.0000	(1.187)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.55	Call	Currency Future	461.0000	454.0000	(1.518)	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
20/10/2009	\$ / R	2010/12/13	8.00	Call	Currency Future	623.0000	616.0000	(1.124)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.95	Put	Currency Future	675.0000	661.0000	(2.074)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.00	Put	Currency Future	707.0000	693.0000	(1.980)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.10	Call	Currency Future	589.0000	582.0000	(1.188)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.10	Put	Currency Future	773.0000	759.0000	(1.811)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.50	Put	Currency Future	1,058.0000	1,044.0000	(1.323)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.45	Call	Currency Future	486.0000	479.0000	(1.440)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.40	Put	Currency Future	984.0000	970.0000	(1.423)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.95	Call	Currency Future	641.0000	634.0000	(1.092)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.05	Put	Currency Future	740.0000	726.0000	(1.892)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.15	Put	Currency Future	807.0000	793.0000	(1.735)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.45	Put	Currency Future	1,020.0000	1,007.0000	(1.275)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.15	Call	Currency Future	573.0000	565.0000	(1.396)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.50	Call	Currency Future	474.0000	466.0000	(1.688)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.20	Put	Currency Future	841.0000	827.0000	(1.665)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.25	Call	Currency Future	542.0000	535.0000	(1.292)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.05	Call	Currency Future	606.0000	599.0000	(1.155)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.25	Put	Currency Future	876.0000	862.0000	(1.598)	0	0	0
20/10/2009	\$ / R	2010/12/13	8.20	Call	Currency Future	557.0000	550.0000	(1.257)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.85	Call	Currency Future	680.0000	673.0000	(1.029)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.85	Put	Currency Future	615.0000	601.0000	(2.276)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.40	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	5.10	Put	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	5.10	Call	Currency Future	2,827.0000	2,833.0000	0.212	0	0	0
20/10/2009	\$ / R	2010/12/13	4.40	Call	Currency Future	3,520.0000	3,527.0000	0.199	0	0	0
20/10/2009	\$ / R	2010/12/13	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	4.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	5.95	Call	Currency Future	2,012.0000	2,015.0000	0.149	0	0	0
20/10/2009	\$ / R	2010/12/13	6.10	Call	Currency Future	1,875.0000	1,878.0000	0.160	0	0	0
20/10/2009	\$ / R	2010/12/13	4.95	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.30	Put	Currency Future	2,594.0000	2,584.0000	(0.386)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.10	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
20/10/2009	\$ / R	2010/12/13	5.40	Call	Currency Future	2,535.0000	2,541.0000	0.237	0	0	0
20/10/2009	\$ / R	2010/12/13	3.95	Call	Currency Future	3,968.0000	3,975.0000	0.176	0	0	0
20/10/2009	\$ / R	2010/12/13	5.30	Call	Currency Future	2,632.0000	2,638.0000	0.228	0	0	0
20/10/2009	\$ / R	2010/12/13	7.10	Call	Currency Future	1,071.0000	1,067.0000	(0.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/12/13	4.30	Call	Currency Future	3,620.0000	3,626.0000	0.166	0	0	0
20/10/2009	\$ / R 2010/12/13	7.25	Put	Currency Future	314.0000	302.0000	(3.822)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.10	Put	Currency Future	255.0000	245.0000	(3.922)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.95	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.30	Call	Currency Future	210.0000	206.0000	(1.905)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.25	Call	Currency Future	980.0000	975.0000	(0.510)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.10	Put	Currency Future	4,299.0000	4,290.0000	(0.209)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.30	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
20/10/2009	\$ / R 2010/12/13	4.10	Call	Currency Future	3,819.0000	3,825.0000	0.157	0	0	0
20/10/2009	\$ / R 2010/12/13	4.95	Call	Currency Future	2,975.0000	2,981.0000	0.202	0	0	0
20/10/2009	\$ / R 2010/12/13	4.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	6.25	Put	Currency Future	75.0000	70.0000	(6.667)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.10	Call	Currency Future	115.0000	113.0000	(1.739)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.30	Put	Currency Future	81.0000	76.0000	(6.173)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.30	Call	Currency Future	108.0000	106.0000	(1.852)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.25	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.10	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.30	Put	Currency Future	335.0000	323.0000	(3.582)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.10	Put	Currency Future	2,412.0000	2,401.0000	(0.456)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.30	Call	Currency Future	951.0000	946.0000	(0.526)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.25	Call	Currency Future	1,741.0000	1,743.0000	0.115	0	0	0
20/10/2009	\$ / R 2010/12/13	6.30	Call	Currency Future	1,697.0000	1,699.0000	0.118	0	0	0
20/10/2009	\$ / R 2010/12/13	10.25	Call	Currency Future	215.0000	210.0000	(2.326)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.05	Put	Currency Future	8,176.0000	8,168.0000	(0.098)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.20	Put	Currency Future	4,396.0000	4,387.0000	(0.205)	0	0	0
20/10/2009	\$ / R 2010/12/13	4.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	\$ / R 2010/12/13	14.20	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
20/10/2009	\$ / R 2010/12/13	14.20	Put	Currency Future	6,350.0000	6,342.0000	(0.126)	0	0	0
20/10/2009	\$ / R 2010/12/13	13.95	Put	Currency Future	6,104.0000	6,096.0000	(0.131)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.20	Put	Currency Future	8,323.0000	8,316.0000	(0.084)	0	0	0
20/10/2009	\$ / R 2010/12/13	15.95	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
20/10/2009	\$ / R 2010/12/13	14.10	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	\$ / R 2010/12/13	13.95	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.20	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.40	Put	Currency Future	95.0000	89.0000	(6.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/12/13	11.95	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.05	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.45	Put	Currency Future	402.0000	390.0000	(2.985)	0	0	0
20/10/2009	\$ / R	2010/12/13	11.95	Put	Currency Future	4,155.0000	4,146.0000	(0.217)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.45	Call	Currency Future	868.0000	863.0000	(0.576)	0	0	0
20/10/2009	\$ / R	2010/12/13	15.95	Put	Currency Future	8,078.0000	8,070.0000	(0.099)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.45	Put	Currency Future	102.0000	96.0000	(5.882)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.95	Put	Currency Future	204.0000	194.0000	(4.902)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.00	Put	Currency Future	2,322.0000	2,311.0000	(0.474)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.25	Call	Currency Future	3,670.0000	3,676.0000	0.163	0	0	0
20/10/2009	\$ / R	2010/12/13	10.45	Call	Currency Future	198.0000	194.0000	(2.020)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.95	Call	Currency Future	1,170.0000	1,167.0000	(0.256)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.00	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.45	Put	Currency Future	2,732.0000	2,722.0000	(0.366)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.00	Put	Currency Future	4,203.0000	4,194.0000	(0.214)	0	0	0
20/10/2009	\$ / R	2010/12/13	5.25	Call	Currency Future	2,681.0000	2,687.0000	0.224	0	0	0
20/10/2009	\$ / R	2010/12/13	12.45	Call	Currency Future	103.0000	101.0000	(1.942)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.00	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.10	Put	Currency Future	6,252.0000	6,243.0000	(0.144)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.45	Put	Currency Future	4,638.0000	4,629.0000	(0.194)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.10	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.45	Put	Currency Future	8,570.0000	8,562.0000	(0.093)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.10	Put	Currency Future	8,225.0000	8,217.0000	(0.097)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.45	Call	Currency Future	1,568.0000	1,568.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	16.45	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.45	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.45	Put	Currency Future	6,596.0000	6,587.0000	(0.136)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.40	Call	Currency Future	1,611.0000	1,612.0000	0.062	0	0	0
20/10/2009	\$ / R	2010/12/13	5.45	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.45	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.40	Call	Currency Future	202.0000	198.0000	(1.980)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.40	Put	Currency Future	379.0000	367.0000	(3.166)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.40	Call	Currency Future	895.0000	890.0000	(0.559)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.40	Put	Currency Future	2,686.0000	2,676.0000	(0.372)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.40	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.40	Put	Currency Future	4,589.0000	4,580.0000	(0.196)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/12/13	14.40	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.45	Call	Currency Future	3,471.0000	3,477.0000	0.173	0	0	0
20/10/2009	\$ / R	2010/12/13	5.45	Call	Currency Future	2,487.0000	2,492.0000	0.201	0	0	0
20/10/2009	\$ / R	2010/12/13	16.40	Put	Currency Future	8,520.0000	8,512.0000	(0.094)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.40	Put	Currency Future	6,546.0000	6,538.0000	(0.122)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.40	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
20/10/2009	\$ / R	2010/12/13	9.95	Put	Currency Future	2,277.0000	2,266.0000	(0.483)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.50	Put	Currency Future	427.0000	414.0000	(3.044)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.50	Call	Currency Future	194.0000	191.0000	(1.546)	0	0	0
20/10/2009	\$ / R	2010/12/13	7.50	Call	Currency Future	842.0000	836.0000	(0.713)	0	0	0
20/10/2009	\$ / R	2010/12/13	6.50	Call	Currency Future	1,526.0000	1,526.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	6.50	Put	Currency Future	110.0000	103.0000	(6.364)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.50	Put	Currency Future	2,778.0000	2,768.0000	(0.360)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.50	Put	Currency Future	4,686.0000	4,677.0000	(0.192)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.50	Put	Currency Future	8,619.0000	8,611.0000	(0.093)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.50	Call	Currency Future	102.0000	100.0000	(1.961)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.50	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.50	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.50	Put	Currency Future	6,645.0000	6,637.0000	(0.120)	0	0	0
20/10/2009	\$ / R	2010/12/13	5.50	Call	Currency Future	2,438.0000	2,444.0000	0.246	0	0	0
20/10/2009	\$ / R	2010/12/13	5.50	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
20/10/2009	\$ / R	2010/12/13	9.95	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.50	Call	Currency Future	3,421.0000	3,427.0000	0.175	0	0	0
20/10/2009	\$ / R	2010/12/13	16.30	Put	Currency Future	8,422.0000	8,414.0000	(0.095)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	16.30	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.30	Put	Currency Future	6,448.0000	6,440.0000	(0.124)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.30	Put	Currency Future	4,492.0000	4,483.0000	(0.200)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.30	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.15	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.15	Put	Currency Future	6,301.0000	6,292.0000	(0.143)	0	0	0
20/10/2009	\$ / R	2010/12/13	14.00	Put	Currency Future	6,153.0000	6,145.0000	(0.130)	0	0	0
20/10/2009	\$ / R	2010/12/13	10.00	Call	Currency Future	238.0000	234.0000	(1.681)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.00	Put	Currency Future	8,127.0000	8,119.0000	(0.098)	0	0	0
20/10/2009	\$ / R	2010/12/13	12.15	Put	Currency Future	4,348.0000	4,339.0000	(0.207)	0	0	0
20/10/2009	\$ / R	2010/12/13	16.00	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R 2010/12/13	7.00	Put	Currency Future	220.0000	210.0000	(4.545)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.15	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.00	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.15	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.15	Call	Currency Future	223.0000	219.0000	(1.794)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.20	Call	Currency Future	112.0000	109.0000	(2.679)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.15	Call	Currency Future	2,778.0000	2,784.0000	0.216	0	0	0
20/10/2009	\$ / R 2010/12/13	4.00	Call	Currency Future	3,918.0000	3,925.0000	0.179	0	0	0
20/10/2009	\$ / R 2010/12/13	4.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	4.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.15	Put	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	5.00	Call	Currency Future	2,925.0000	2,932.0000	0.239	0	0	0
20/10/2009	\$ / R 2010/12/13	10.20	Put	Currency Future	2,503.0000	2,492.0000	(0.439)	0	0	0
20/10/2009	\$ / R 2010/12/13	4.15	Call	Currency Future	3,769.0000	3,776.0000	0.186	0	0	0
20/10/2009	\$ / R 2010/12/13	7.00	Call	Currency Future	1,136.0000	1,133.0000	(0.264)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.25	Put	Currency Future	2,549.0000	2,538.0000	(0.432)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.00	Call	Currency Future	1,966.0000	1,969.0000	0.153	0	0	0
20/10/2009	\$ / R 2010/12/13	7.20	Put	Currency Future	293.0000	282.0000	(3.754)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.25	Put	Currency Future	4,444.0000	4,435.0000	(0.203)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.00	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	14.05	Put	Currency Future	6,202.0000	6,194.0000	(0.129)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.15	Call	Currency Future	1,830.0000	1,832.0000	0.109	0	0	0
20/10/2009	\$ / R 2010/12/13	6.15	Put	Currency Future	64.0000	60.0000	(6.250)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.05	Put	Currency Future	4,251.0000	4,242.0000	(0.212)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.25	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.15	Put	Currency Future	274.0000	263.0000	(4.015)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.15	Call	Currency Future	1,040.0000	1,036.0000	(0.385)	0	0	0
20/10/2009	\$ / R 2010/12/13	4.05	Call	Currency Future	3,869.0000	3,875.0000	0.155	0	0	0
20/10/2009	\$ / R 2010/12/13	10.20	Call	Currency Future	219.0000	215.0000	(1.826)	0	0	0
20/10/2009	\$ / R 2010/12/13	4.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	6.20	Call	Currency Future	1,785.0000	1,788.0000	0.168	0	0	0
20/10/2009	\$ / R 2010/12/13	7.20	Call	Currency Future	1,009.0000	1,005.0000	(0.396)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.20	Call	Currency Future	2,729.0000	2,736.0000	0.257	0	0	0
20/10/2009	\$ / R 2010/12/13	4.20	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	6.20	Put	Currency Future	70.0000	65.0000	(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
20/10/2009	\$ / R 2010/12/13	14.05	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.05	Call	Currency Future	2,876.0000	2,883.0000	0.243	0	0	0
20/10/2009	\$ / R 2010/12/13	4.20	Call	Currency Future	3,719.0000	3,726.0000	0.188	0	0	0
20/10/2009	\$ / R 2010/12/13	5.05	Put	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	10.05	Call	Currency Future	233.0000	229.0000	(1.717)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.05	Call	Currency Future	1,103.0000	1,100.0000	(0.272)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.05	Put	Currency Future	2,367.0000	2,356.0000	(0.465)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.05	Call	Currency Future	1,920.0000	1,923.0000	0.156	0	0	0
20/10/2009	\$ / R 2010/12/13	6.05	Put	Currency Future	54.0000	51.0000	(5.556)	0	0	0
20/10/2009	\$ / R 2010/12/13	12.05	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
20/10/2009	\$ / R 2010/12/13	7.05	Put	Currency Future	237.0000	227.0000	(4.219)	0	0	0
20/10/2009	\$ / R 2010/12/13	10.15	Put	Currency Future	2,458.0000	2,447.0000	(0.448)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.25	Put	Currency Future	8,373.0000	8,365.0000	(0.096)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.15	Put	Currency Future	8,274.0000	8,266.0000	(0.097)	0	0	0
20/10/2009	\$ / R 2010/12/13	14.25	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
20/10/2009	\$ / R 2010/12/13	14.25	Put	Currency Future	6,399.0000	6,391.0000	(0.125)	0	0	0
20/10/2009	\$ / R 2010/12/13	16.25	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
20/10/2009	\$ / R 2010/12/13	3.85	Call	Currency Future	4,068.0000	4,074.0000	0.147	0	0	0
20/10/2009	\$ / R 2010/12/13	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	4.85	Call	Currency Future	3,073.0000	3,080.0000	0.228	0	0	0
20/10/2009	\$ / R 2010/12/13	4.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	\$ / R 2010/12/13	5.85	Call	Currency Future	2,105.0000	2,109.0000	0.190	0	0	0
20/10/2009	\$ / R 2010/12/13	15.85	Put	Currency Future	7,979.0000	7,971.0000	(0.100)	0	0	0
20/10/2009	\$ / R 2010/12/13	15.85	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
20/10/2009	\$ / R 2010/12/13	13.85	Put	Currency Future	6,006.0000	5,998.0000	(0.133)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.85	Put	Currency Future	176.0000	168.0000	(4.545)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.85	Call	Currency Future	1,242.0000	1,240.0000	(0.161)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.85	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
20/10/2009	\$ / R 2010/12/13	9.85	Call	Currency Future	253.0000	249.0000	(1.581)	0	0	0
20/10/2009	\$ / R 2010/12/13	11.85	Call	Currency Future	125.0000	122.0000	(2.400)	0	0	0
20/10/2009	\$ / R 2010/12/13	9.85	Put	Currency Future	2,187.0000	2,176.0000	(0.503)	0	0	0
20/10/2009	\$ / R 2010/12/13	13.85	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
20/10/2009	\$ / R 2010/12/13	11.85	Put	Currency Future	4,059.0000	4,050.0000	(0.222)	0	0	0
20/10/2009	\$ / R 2010/12/13	5.90	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.90	Call	Currency Future	1,204.0000	1,202.0000	(0.166)	0	0	0
20/10/2009	\$ / R 2010/12/13	6.90	Put	Currency Future	188.0000	179.0000	(4.787)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	\$ / R	2010/12/13	9.90	Call	Currency Future	248.0000	244.0000	(1.613)	0	0	0
20/10/2009	\$ / R	2010/12/13	9.90	Put	Currency Future	2,233.0000	2,221.0000	(0.537)	0	0	0
20/10/2009	\$ / R	2010/12/13	5.90	Call	Currency Future	2,058.0000	2,062.0000	0.194	0	0	0
20/10/2009	\$ / R	2010/12/13	11.90	Put	Currency Future	4,107.0000	4,098.0000	(0.219)	0	0	0
20/10/2009	\$ / R	2010/12/13	11.90	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
20/10/2009	\$ / R	2010/12/13	4.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	4.90	Call	Currency Future	3,024.0000	3,030.0000	0.198	0	0	0
20/10/2009	\$ / R	2010/12/13	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	\$ / R	2010/12/13	13.90	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
20/10/2009	\$ / R	2010/12/13	3.90	Call	Currency Future	4,018.0000	4,025.0000	0.174	0	0	0
20/10/2009	\$ / R	2010/12/13	13.90	Put	Currency Future	6,055.0000	6,047.0000	(0.132)	0	0	0
20/10/2009	\$ / R	2010/12/13	15.90	Put	Currency Future	8,029.0000	8,021.0000	(0.100)	0	0	0
20/10/2009	\$ / R	2010/12/13	15.90	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2009	£ / R	2009/12/14			Currency Future	12.1616	12.2009	0.323	12.2000	12.1300	37,707
20/10/2009	£ / R	2009/12/14	7.95	Call	Currency Future	4,212.0000	4,251.0000	0.926	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,968.0000	1,929.0000	(1.982)	0	0	0
20/10/2009	£ / R	2009/12/14	15.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.25	Put	Currency Future	364.0000	336.0000	(7.692)	0	0	0
20/10/2009	£ / R	2009/12/14	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.80	Put	Currency Future	3,646.0000	3,607.0000	(1.070)	0	0	0
20/10/2009	£ / R	2009/12/14	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	£ / R	2009/12/14	21.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	7.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.50	Put	Currency Future	535.0000	503.0000	(5.981)	0	0	0
20/10/2009	£ / R	2009/12/14	9.95	Call	Currency Future	2,223.0000	2,261.0000	1.709	0	0	0
20/10/2009	£ / R	2009/12/14	14.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.35	Call	Currency Future	240.0000	250.0000	4.167	0	0	0
20/10/2009	£ / R	2009/12/14	15.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.45	Call	Currency Future	1,731.0000	1,770.0000	2.253	0	0	0
20/10/2009	£ / R	2009/12/14	21.40	Put	Currency Future	9,239.0000	9,199.0000	(0.433)	0	0	0
20/10/2009	£ / R	2009/12/14	15.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.50	Put	Currency Future	3,348.0000	3,308.0000	(1.195)	0	0	0
20/10/2009	£ / R	2009/12/14	14.75	Put	Currency Future	2,605.0000	2,565.0000	(1.536)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	12.25	Call	Currency Future	275.0000	287.0000	4.364	0	0	0
20/10/2009	£ / R	2009/12/14	15.90	Put	Currency Future	3,746.0000	3,706.0000	(1.068)	0	0	0
20/10/2009	£ / R	2009/12/14	12.80	Put	Currency Future	770.0000	735.0000	(4.545)	0	0	0
20/10/2009	£ / R	2009/12/14	9.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.60	Call	Currency Future	2,568.0000	2,607.0000	1.519	0	0	0
20/10/2009	£ / R	2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.50	Put	Currency Future	5,341.0000	5,301.0000	(0.749)	0	0	0
20/10/2009	£ / R	2009/12/14	8.95	Call	Currency Future	3,214.0000	3,253.0000	1.213	0	0	0
20/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,506.0000	2,467.0000	(1.556)	0	0	0
20/10/2009	£ / R	2009/12/14	12.80	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
20/10/2009	£ / R	2009/12/14	10.45	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
20/10/2009	£ / R	2009/12/14	19.40	Put	Currency Future	7,239.0000	7,200.0000	(0.539)	0	0	0
20/10/2009	£ / R	2009/12/14	17.95	Put	Currency Future	5,790.0000	5,751.0000	(0.674)	0	0	0
20/10/2009	£ / R	2009/12/14	17.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.00	Put	Currency Future	7,839.0000	7,800.0000	(0.498)	0	0	0
20/10/2009	£ / R	2009/12/14	11.30	Put	Currency Future	62.0000	56.0000	(9.677)	0	0	0
20/10/2009	£ / R	2009/12/14	9.45	Call	Currency Future	2,717.0000	2,756.0000	1.435	0	0	0
20/10/2009	£ / R	2009/12/14	18.30	Put	Currency Future	6,140.0000	6,100.0000	(0.651)	0	0	0
20/10/2009	£ / R	2009/12/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,408.0000	2,368.0000	(1.661)	0	0	0
20/10/2009	£ / R	2009/12/14	19.90	Put	Currency Future	7,739.0000	7,700.0000	(0.504)	0	0	0
20/10/2009	£ / R	2009/12/14	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.60	Put	Currency Future	4,443.0000	4,403.0000	(0.900)	0	0	0
20/10/2009	£ / R	2009/12/14	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.40	Put	Currency Future	5,241.0000	5,201.0000	(0.763)	0	0	0
20/10/2009	£ / R	2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.95	Call	Currency Future	1,246.0000	1,284.0000	3.050	0	0	0
20/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.90	Call	Currency Future	1,294.0000	1,332.0000	2.937	0	0	0
20/10/2009	£ / R	2009/12/14	8.45	Call	Currency Future	3,713.0000	3,752.0000	1.050	0	0	0
20/10/2009	£ / R	2009/12/14	9.80	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	£ / R	2009/12/14	16.60	Call	Currency Future	4.0000	4.0000	-	0	0	0

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20/10/2009	£ / R	2009/12/14	17.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.35	Put	Currency Future	9,189.0000	9,149.0000	(0.435)	0	0	0
20/10/2009	£ / R	2009/12/14	21.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,016.0000	1,977.0000	(1.935)	0	0	0
20/10/2009	£ / R	2009/12/14	16.45	Put	Currency Future	4,293.0000	4,254.0000	(0.908)	0	0	0
20/10/2009	£ / R	2009/12/14	11.30	Call	Currency Future	923.0000	957.0000	3.684	0	0	0
20/10/2009	£ / R	2009/12/14	12.10	Put	Currency Future	280.0000	261.0000	(6.786)	0	0	0
20/10/2009	£ / R	2009/12/14	16.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	£ / R	2009/12/14	11.40	Call	Currency Future	838.0000	871.0000	3.938	0	0	0
20/10/2009	£ / R	2009/12/14	21.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.35	Put	Currency Future	429.0000	399.0000	(6.993)	0	0	0
20/10/2009	£ / R	2009/12/14	10.90	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
20/10/2009	£ / R	2009/12/14	16.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.30	Put	Currency Future	5,141.0000	5,102.0000	(0.759)	0	0	0
20/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
20/10/2009	£ / R	2009/12/14	9.60	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/10/2009	£ / R	2009/12/14	20.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
20/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,457.0000	2,417.0000	(1.628)	0	0	0
20/10/2009	£ / R	2009/12/14	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.10	Call	Currency Future	3,065.0000	3,104.0000	1.272	0	0	0
20/10/2009	£ / R	2009/12/14	11.40	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
20/10/2009	£ / R	2009/12/14	8.25	Call	Currency Future	3,913.0000	3,952.0000	0.997	0	0	0
20/10/2009	£ / R	2009/12/14	15.95	Put	Currency Future	3,795.0000	3,756.0000	(1.028)	0	0	0
20/10/2009	£ / R	2009/12/14	10.10	Call	Currency Future	2,075.0000	2,114.0000	1.880	0	0	0
20/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,000.0000	2,961.0000	(1.300)	0	0	0
20/10/2009	£ / R	2009/12/14	9.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	£ / R	2009/12/14	18.80	Put	Currency Future	6,640.0000	6,600.0000	(0.602)	0	0	0
20/10/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.30	Put	Currency Future	4,144.0000	4,105.0000	(0.941)	0	0	0
20/10/2009	£ / R	2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	7.65	Call	Currency Future	4,512.0000	4,551.0000	0.864	0	0	0

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20/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
20/10/2009	£ / R	2009/12/14	20.95	Put	Currency Future	8,789.0000	8,749.0000	(0.455)	0	0	0
20/10/2009	£ / R	2009/12/14	14.70	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.90	Call	Currency Future	2,272.0000	2,310.0000	1.673	0	0	0
20/10/2009	£ / R	2009/12/14	20.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	7.60	Call	Currency Future	4,562.0000	4,601.0000	0.855	0	0	0
20/10/2009	£ / R	2009/12/14	8.40	Call	Currency Future	3,763.0000	3,802.0000	1.036	0	0	0
20/10/2009	£ / R	2009/12/14	15.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.35	Put	Currency Future	7,189.0000	7,150.0000	(0.542)	0	0	0
20/10/2009	£ / R	2009/12/14	15.60	Put	Currency Future	3,447.0000	3,408.0000	(1.131)	0	0	0
20/10/2009	£ / R	2009/12/14	19.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.00	Put	Currency Future	5,840.0000	5,801.0000	(0.668)	0	0	0
20/10/2009	£ / R	2009/12/14	10.40	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	£ / R	2009/12/14	16.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.95	Put	Currency Future	6,790.0000	6,750.0000	(0.589)	0	0	0
20/10/2009	£ / R	2009/12/14	15.00	Put	Currency Future	2,852.0000	2,812.0000	(1.403)	0	0	0
20/10/2009	£ / R	2009/12/14	9.10	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.60	Call	Currency Future	677.0000	707.0000	4.431	0	0	0
20/10/2009	£ / R	2009/12/14	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.35	Put	Currency Future	5,191.0000	5,152.0000	(0.751)	0	0	0
20/10/2009	£ / R	2009/12/14	19.50	Put	Currency Future	7,339.0000	7,300.0000	(0.531)	0	0	0
20/10/2009	£ / R	2009/12/14	10.95	Put	Currency Future	35.0000	33.0000	(5.714)	0	0	0
20/10/2009	£ / R	2009/12/14	15.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.40	Call	Currency Future	225.0000	234.0000	4.000	0	0	0
20/10/2009	£ / R	2009/12/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.80	Call	Currency Future	2,370.0000	2,409.0000	1.646	0	0	0
20/10/2009	£ / R	2009/12/14	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.25	Put	Currency Future	6,090.0000	6,050.0000	(0.657)	0	0	0
20/10/2009	£ / R	2009/12/14	19.95	Put	Currency Future	7,789.0000	7,750.0000	(0.501)	0	0	0
20/10/2009	£ / R	2009/12/14	10.35	Call	Currency Future	1,829.0000	1,868.0000	2.132	0	0	0
20/10/2009	£ / R	2009/12/14	16.95	Put	Currency Future	4,792.0000	4,752.0000	(0.835)	0	0	0
20/10/2009	£ / R	2009/12/14	14.80	Put	Currency Future	2,654.0000	2,615.0000	(1.469)	0	0	0
20/10/2009	£ / R	2009/12/14	10.85	Call	Currency Future	1,342.0000	1,380.0000	2.832	0	0	0
20/10/2009	£ / R	2009/12/14	8.00	Call	Currency Future	4,162.0000	4,201.0000	0.937	0	0	0
20/10/2009	£ / R	2009/12/14	11.45	Call	Currency Future	797.0000	829.0000	4.015	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	10.60	Call	Currency Future	1,585.0000	1,623.0000	2.397	0	0	0
20/10/2009	£ / R	2009/12/14	19.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.25	Put	Currency Future	4,094.0000	4,055.0000	(0.953)	0	0	0
20/10/2009	£ / R	2009/12/14	10.35	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/10/2009	£ / R	2009/12/14	18.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.40	Put	Currency Future	463.0000	433.0000	(6.479)	0	0	0
20/10/2009	£ / R	2009/12/14	19.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.45	Put	Currency Future	3,298.0000	3,259.0000	(1.183)	0	0	0
20/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	854.0000	819.0000	(4.098)	0	0	0
20/10/2009	£ / R	2009/12/14	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.25	Put	Currency Future	8,089.0000	8,050.0000	(0.482)	0	0	0
20/10/2009	£ / R	2009/12/14	11.35	Call	Currency Future	880.0000	914.0000	3.864	0	0	0
20/10/2009	£ / R	2009/12/14	21.50	Put	Currency Future	9,339.0000	9,299.0000	(0.428)	0	0	0
20/10/2009	£ / R	2009/12/14	15.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.45	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	£ / R	2009/12/14	12.10	Call	Currency Future	342.0000	362.0000	5.848	0	0	0
20/10/2009	£ / R	2009/12/14	15.65	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.35	Put	Currency Future	69.0000	63.0000	(8.696)	0	0	0
20/10/2009	£ / R	2009/12/14	12.50	Call	Currency Future	197.0000	204.0000	3.553	0	0	0
20/10/2009	£ / R	2009/12/14	15.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.00	Put	Currency Future	3,845.0000	3,806.0000	(1.014)	0	0	0
20/10/2009	£ / R	2009/12/14	20.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
20/10/2009	£ / R	2009/12/14	15.65	Put	Currency Future	3,497.0000	3,457.0000	(1.144)	0	0	0
20/10/2009	£ / R	2009/12/14	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,951.0000	2,911.0000	(1.355)	0	0	0
20/10/2009	£ / R	2009/12/14	12.05	Call	Currency Future	370.0000	391.0000	5.676	0	0	0
20/10/2009	£ / R	2009/12/14	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.30	Put	Currency Future	8,139.0000	8,100.0000	(0.479)	0	0	0
20/10/2009	£ / R	2009/12/14	8.20	Call	Currency Future	3,962.0000	4,002.0000	1.010	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,822.0000	1,784.0000	(2.086)	0	0	0
20/10/2009	£ / R	2009/12/14	15.60	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.85	Put	Currency Future	7,689.0000	7,650.0000	(0.507)	0	0	0
20/10/2009	£ / R	2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.65	Put	Currency Future	5,490.0000	5,451.0000	(0.710)	0	0	0
20/10/2009	£ / R	2009/12/14	20.20	Put	Currency Future	8,039.0000	8,000.0000	(0.485)	0	0	0
20/10/2009	£ / R	2009/12/14	15.20	Put	Currency Future	3,050.0000	3,010.0000	(1.311)	0	0	0
20/10/2009	£ / R	2009/12/14	12.05	Put	Currency Future	258.0000	240.0000	(6.977)	0	0	0
20/10/2009	£ / R	2009/12/14	12.45	Call	Currency Future	210.0000	218.0000	3.810	0	0	0
20/10/2009	£ / R	2009/12/14	21.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.30	Call	Currency Future	3,863.0000	3,902.0000	1.010	0	0	0
20/10/2009	£ / R	2009/12/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.20	Put	Currency Future	6,040.0000	6,000.0000	(0.662)	0	0	0
20/10/2009	£ / R	2009/12/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.80	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.05	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
20/10/2009	£ / R	2009/12/14	12.45	Put	Currency Future	499.0000	468.0000	(6.212)	0	0	0
20/10/2009	£ / R	2009/12/14	21.90	Put	Currency Future	9,739.0000	9,699.0000	(0.411)	0	0	0
20/10/2009	£ / R	2009/12/14	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.60	Put	Currency Future	5,440.0000	5,401.0000	(0.717)	0	0	0
20/10/2009	£ / R	2009/12/14	10.65	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	£ / R	2009/12/14	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.20	Put	Currency Future	9,039.0000	8,999.0000	(0.443)	0	0	0
20/10/2009	£ / R	2009/12/14	11.50	Put	Currency Future	94.0000	86.0000	(8.511)	0	0	0
20/10/2009	£ / R	2009/12/14	14.70	Put	Currency Future	2,555.0000	2,516.0000	(1.526)	0	0	0
20/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.60	Put	Currency Future	115.0000	106.0000	(7.826)	0	0	0
20/10/2009	£ / R	2009/12/14	19.65	Put	Currency Future	7,489.0000	7,450.0000	(0.521)	0	0	0
20/10/2009	£ / R	2009/12/14	20.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.30	Call	Currency Future	2,866.0000	2,905.0000	1.361	0	0	0
20/10/2009	£ / R	2009/12/14	14.20	Put	Currency Future	2,065.0000	2,026.0000	(1.889)	0	0	0
20/10/2009	£ / R	2009/12/14	11.05	Call	Currency Future	1,151.0000	1,188.0000	3.215	0	0	0
20/10/2009	£ / R	2009/12/14	12.30	Put	Currency Future	396.0000	367.0000	(7.323)	0	0	0
20/10/2009	£ / R	2009/12/14	21.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.65	Call	Currency Future	1,536.0000	1,574.0000	2.474	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,394.0000	1,356.0000	(2.726)	0	0	0
20/10/2009	£ / R	2009/12/14	16.20	Put	Currency Future	4,044.0000	4,005.0000	(0.964)	0	0	0
20/10/2009	£ / R	2009/12/14	19.20	Put	Currency Future	7,039.0000	7,000.0000	(0.554)	0	0	0
20/10/2009	£ / R	2009/12/14	10.50	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,968.0000	1,929.0000	(1.982)	0	0	0
20/10/2009	£ / R	2009/12/14	10.05	Call	Currency Future	2,124.0000	2,163.0000	1.836	0	0	0
20/10/2009	£ / R	2009/12/14	12.30	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
20/10/2009	£ / R	2009/12/14	11.45	Put	Currency Future	85.0000	78.0000	(8.235)	0	0	0
20/10/2009	£ / R	2009/12/14	9.65	Call	Currency Future	2,519.0000	2,557.0000	1.509	0	0	0
20/10/2009	£ / R	2009/12/14	19.10	Put	Currency Future	6,940.0000	6,900.0000	(0.576)	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
20/10/2009	£ / R	2009/12/14	18.45	Put	Currency Future	6,290.0000	6,250.0000	(0.636)	0	0	0
20/10/2009	£ / R	2009/12/14	21.60	Put	Currency Future	9,439.0000	9,399.0000	(0.424)	0	0	0
20/10/2009	£ / R	2009/12/14	13.00	Call	Currency Future	102.0000	105.0000	2.941	0	0	0
20/10/2009	£ / R	2009/12/14	19.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.20	Call	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.05	Call	Currency Future	3,115.0000	3,154.0000	1.252	0	0	0
20/10/2009	£ / R	2009/12/14	20.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.40	Call	Currency Future	1,780.0000	1,819.0000	2.191	0	0	0
20/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,488.0000	1,450.0000	(2.554)	0	0	0
20/10/2009	£ / R	2009/12/14	17.10	Put	Currency Future	4,941.0000	4,902.0000	(0.789)	0	0	0
20/10/2009	£ / R	2009/12/14	14.60	Put	Currency Future	2,457.0000	2,417.0000	(1.628)	0	0	0
20/10/2009	£ / R	2009/12/14	9.05	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.40	Put	Currency Future	3,248.0000	3,209.0000	(1.201)	0	0	0
20/10/2009	£ / R	2009/12/14	16.40	Put	Currency Future	4,244.0000	4,204.0000	(0.943)	0	0	0
20/10/2009	£ / R	2009/12/14	21.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
20/10/2009	£ / R	2009/12/14	11.50	Call	Currency Future	756.0000	787.0000	4.101	0	0	0
20/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,774.0000	1,736.0000	(2.142)	0	0	0
20/10/2009	£ / R	2009/12/14	10.05	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	£ / R	2009/12/14	13.25	Call	Currency Future	75.0000	77.0000	2.667	0	0	0
20/10/2009	£ / R	2009/12/14	17.45	Put	Currency Future	5,291.0000	5,251.0000	(0.756)	0	0	0
20/10/2009	£ / R	2009/12/14	9.40	Call	Currency Future	2,766.0000	2,805.0000	1.410	0	0	0
20/10/2009	£ / R	2009/12/14	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	11.10	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/10/2009	£ / R	2009/12/14	20.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	36.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,901.0000	2,862.0000	(1.344)	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/10/2009	£ / R	2009/12/14	21.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,301.0000	1,263.0000	(2.921)	0	0	0
20/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
20/10/2009	£ / R	2009/12/14	9.30	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.55	Put	Currency Future	8,389.0000	8,350.0000	(0.465)	0	0	0
20/10/2009	£ / R	2009/12/14	14.60	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.75	Put	Currency Future	9,589.0000	9,549.0000	(0.417)	0	0	0
20/10/2009	£ / R	2009/12/14	10.85	Put	Currency Future	31.0000	29.0000	(6.452)	0	0	0
20/10/2009	£ / R	2009/12/14	13.25	Put	Currency Future	1,163.0000	1,126.0000	(3.181)	0	0	0
20/10/2009	£ / R	2009/12/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.65	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.40	Put	Currency Future	6,240.0000	6,200.0000	(0.641)	0	0	0
20/10/2009	£ / R	2009/12/14	11.10	Call	Currency Future	1,103.0000	1,141.0000	3.445	0	0	0
20/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,255.0000	1,217.0000	(3.028)	0	0	0
20/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.55	Put	Currency Future	6,390.0000	6,350.0000	(0.626)	0	0	0
20/10/2009	£ / R	2009/12/14	17.05	Put	Currency Future	4,891.0000	4,852.0000	(0.797)	0	0	0
20/10/2009	£ / R	2009/12/14	19.75	Put	Currency Future	7,589.0000	7,550.0000	(0.514)	0	0	0
20/10/2009	£ / R	2009/12/14	9.35	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	£ / R	2009/12/14	21.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.25	Put	Currency Future	9,089.0000	9,049.0000	(0.440)	0	0	0
20/10/2009	£ / R	2009/12/14	21.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.40	Put	Currency Future	8,239.0000	8,200.0000	(0.473)	0	0	0
20/10/2009	£ / R	2009/12/14	13.00	Put	Currency Future	940.0000	904.0000	(3.830)	0	0	0
20/10/2009	£ / R	2009/12/14	16.55	Put	Currency Future	4,393.0000	4,354.0000	(0.888)	0	0	0
20/10/2009	£ / R	2009/12/14	21.05	Put	Currency Future	8,889.0000	8,849.0000	(0.450)	0	0	0
20/10/2009	£ / R	2009/12/14	12.75	Put	Currency Future	729.0000	695.0000	(4.664)	0	0	0
20/10/2009	£ / R	2009/12/14	10.75	Call	Currency Future	1,439.0000	1,477.0000	2.641	0	0	0
20/10/2009	£ / R	2009/12/14	16.85	Put	Currency Future	4,692.0000	4,653.0000	(0.831)	0	0	0
20/10/2009	£ / R	2009/12/14	21.45	Put	Currency Future	9,289.0000	9,249.0000	(0.431)	0	0	0
20/10/2009	£ / R	2009/12/14	18.10	Put	Currency Future	5,940.0000	5,901.0000	(0.657)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	9.40	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
20/10/2009	£ / R	2009/12/14	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.75	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.45	Put	Currency Future	7,289.0000	7,250.0000	(0.535)	0	0	0
20/10/2009	£ / R	2009/12/14	12.15	Put	Currency Future	303.0000	283.0000	(6.601)	0	0	0
20/10/2009	£ / R	2009/12/14	20.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,488.0000	1,450.0000	(2.554)	0	0	0
20/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,726.0000	1,687.0000	(2.260)	0	0	0
20/10/2009	£ / R	2009/12/14	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.75	Call	Currency Future	2,420.0000	2,459.0000	1.612	0	0	0
20/10/2009	£ / R	2009/12/14	15.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.90	Put	Currency Future	5,740.0000	5,701.0000	(0.679)	0	0	0
20/10/2009	£ / R	2009/12/14	17.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.70	Put	Currency Future	3,547.0000	3,507.0000	(1.128)	0	0	0
20/10/2009	£ / R	2009/12/14	16.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	£ / R	2009/12/14	10.75	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	£ / R	2009/12/14	9.35	Call	Currency Future	2,816.0000	2,855.0000	1.385	0	0	0
20/10/2009	£ / R	2009/12/14	21.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.70	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
20/10/2009	£ / R	2009/12/14	8.55	Call	Currency Future	3,613.0000	3,652.0000	1.079	0	0	0
20/10/2009	£ / R	2009/12/14	12.00	Call	Currency Future	400.0000	422.0000	5.500	0	0	0
20/10/2009	£ / R	2009/12/14	15.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	7.85	Call	Currency Future	4,312.0000	4,351.0000	0.904	0	0	0
20/10/2009	£ / R	2009/12/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.70	Put	Currency Future	7,539.0000	7,500.0000	(0.517)	0	0	0
20/10/2009	£ / R	2009/12/14	21.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.75	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
20/10/2009	£ / R	2009/12/14	15.75	Put	Currency Future	3,596.0000	3,557.0000	(1.085)	0	0	0
20/10/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.70	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	12.15	Call	Currency Future	315.0000	334.0000	6.032	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/10/2009	£ / R	2009/12/14	13.50	Put	Currency Future	1,394.0000	1,356.0000	(2.726)	0	0	0
20/10/2009	£ / R	2009/12/14	10.30	Call	Currency Future	1,879.0000	1,917.0000	2.022	0	0	0
20/10/2009	£ / R	2009/12/14	20.35	Put	Currency Future	8,189.0000	8,150.0000	(0.476)	0	0	0
20/10/2009	£ / R	2009/12/14	11.95	Call	Currency Future	430.0000	454.0000	5.581	0	0	0
20/10/2009	£ / R	2009/12/14	19.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.35	Put	Currency Future	6,190.0000	6,150.0000	(0.646)	0	0	0
20/10/2009	£ / R	2009/12/14	19.60	Put	Currency Future	7,439.0000	7,400.0000	(0.524)	0	0	0
20/10/2009	£ / R	2009/12/14	17.70	Put	Currency Future	5,540.0000	5,501.0000	(0.704)	0	0	0
20/10/2009	£ / R	2009/12/14	18.65	Put	Currency Future	6,490.0000	6,450.0000	(0.616)	0	0	0
20/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,028.0000	991.0000	(3.599)	0	0	0
20/10/2009	£ / R	2009/12/14	17.75	Put	Currency Future	5,590.0000	5,551.0000	(0.698)	0	0	0
20/10/2009	£ / R	2009/12/14	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.70	Put	Currency Future	140.0000	129.0000	(7.857)	0	0	0
20/10/2009	£ / R	2009/12/14	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.15	Put	Currency Future	3,995.0000	3,955.0000	(1.001)	0	0	0
20/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,535.0000	1,497.0000	(2.476)	0	0	0
20/10/2009	£ / R	2009/12/14	10.10	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
20/10/2009	£ / R	2009/12/14	15.30	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	£ / R	2009/12/14	11.95	Put	Currency Future	219.0000	203.0000	(7.306)	0	0	0
20/10/2009	£ / R	2009/12/14	19.05	Put	Currency Future	6,890.0000	6,850.0000	(0.581)	0	0	0
20/10/2009	£ / R	2009/12/14	12.70	Call	Currency Future	150.0000	156.0000	4.000	0	0	0
20/10/2009	£ / R	2009/12/14	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.35	Put	Currency Future	3,199.0000	3,159.0000	(1.250)	0	0	0
20/10/2009	£ / R	2009/12/14	11.70	Call	Currency Future	601.0000	629.0000	4.659	0	0	0
20/10/2009	£ / R	2009/12/14	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.65	Put	Currency Future	1,535.0000	1,497.0000	(2.476)	0	0	0
20/10/2009	£ / R	2009/12/14	10.30	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	£ / R	2009/12/14	21.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.25	Put	Currency Future	7,089.0000	7,050.0000	(0.550)	0	0	0
20/10/2009	£ / R	2009/12/14	21.65	Put	Currency Future	9,489.0000	9,449.0000	(0.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	16.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.10	Put	Currency Future	8,939.0000	8,899.0000	(0.447)	0	0	0
20/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
20/10/2009	£ / R	2009/12/14	21.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.65	Call	Currency Future	161.0000	167.0000	3.727	0	0	0
20/10/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,822.0000	1,784.0000	(2.086)	0	0	0
20/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.70	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/10/2009	£ / R	2009/12/14	8.65	Call	Currency Future	3,513.0000	3,552.0000	1.110	0	0	0
20/10/2009	£ / R	2009/12/14	8.15	Call	Currency Future	4,012.0000	4,052.0000	0.997	0	0	0
20/10/2009	£ / R	2009/12/14	12.20	Put	Currency Future	333.0000	306.0000	(8.108)	0	0	0
20/10/2009	£ / R	2009/12/14	9.50	Call	Currency Future	2,667.0000	2,706.0000	1.462	0	0	0
20/10/2009	£ / R	2009/12/14	12.00	Put	Currency Future	238.0000	221.0000	(7.143)	0	0	0
20/10/2009	£ / R	2009/12/14	14.25	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
20/10/2009	£ / R	2009/12/14	12.65	Put	Currency Future	649.0000	616.0000	(5.085)	0	0	0
20/10/2009	£ / R	2009/12/14	14.15	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.25	Put	Currency Future	5,091.0000	5,052.0000	(0.766)	0	0	0
20/10/2009	£ / R	2009/12/14	21.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.65	Put	Currency Future	4,493.0000	4,453.0000	(0.890)	0	0	0
20/10/2009	£ / R	2009/12/14	17.20	Put	Currency Future	5,041.0000	5,002.0000	(0.774)	0	0	0
20/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,630.0000	1,592.0000	(2.331)	0	0	0
20/10/2009	£ / R	2009/12/14	10.50	Call	Currency Future	1,682.0000	1,721.0000	2.319	0	0	0
20/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,260.0000	2,221.0000	(1.726)	0	0	0
20/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.25	Call	Currency Future	1,928.0000	1,966.0000	1.971	0	0	0
20/10/2009	£ / R	2009/12/14	9.70	Call	Currency Future	2,469.0000	2,508.0000	1.580	0	0	0
20/10/2009	£ / R	2009/12/14	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.65	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
20/10/2009	£ / R	2009/12/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.80	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
20/10/2009	£ / R	2009/12/14	9.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/10/2009	£ / R	2009/12/14	14.40	Call	Currency Future	22.0000	22.0000	-	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
20/10/2009	£ / R	2009/12/14	10.80	Call	Currency Future	1,391.0000	1,429.0000	2.732	0	0	0
20/10/2009	£ / R	2009/12/14	13.95	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
20/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,753.0000	2,713.0000	(1.453)	0	0	0
20/10/2009	£ / R	2009/12/14	9.25	Call	Currency Future	2,916.0000	2,955.0000	1.337	0	0	0
20/10/2009	£ / R	2009/12/14	10.70	Call	Currency Future	1,488.0000	1,526.0000	2.554	0	0	0
20/10/2009	£ / R	2009/12/14	18.15	Put	Currency Future	5,990.0000	5,951.0000	(0.651)	0	0	0
20/10/2009	£ / R	2009/12/14	11.20	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
20/10/2009	£ / R	2009/12/14	13.80	Put	Currency Future	1,678.0000	1,640.0000	(2.265)	0	0	0
20/10/2009	£ / R	2009/12/14	19.30	Put	Currency Future	7,139.0000	7,100.0000	(0.546)	0	0	0
20/10/2009	£ / R	2009/12/14	20.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.45	Put	Currency Future	2,309.0000	2,270.0000	(1.689)	0	0	0
20/10/2009	£ / R	2009/12/14	11.85	Put	Currency Future	184.0000	170.0000	(7.609)	0	0	0
20/10/2009	£ / R	2009/12/14	14.15	Put	Currency Future	2,016.0000	1,977.0000	(1.935)	0	0	0
20/10/2009	£ / R	2009/12/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.85	Put	Currency Future	2,703.0000	2,664.0000	(1.443)	0	0	0
20/10/2009	£ / R	2009/12/14	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.70	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	£ / R	2009/12/14	20.65	Put	Currency Future	8,489.0000	8,450.0000	(0.459)	0	0	0
20/10/2009	£ / R	2009/12/14	20.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.95	Call	Currency Future	109.0000	112.0000	2.752	0	0	0
20/10/2009	£ / R	2009/12/14	11.20	Call	Currency Future	1,011.0000	1,046.0000	3.462	0	0	0
20/10/2009	£ / R	2009/12/14	21.30	Put	Currency Future	9,139.0000	9,099.0000	(0.438)	0	0	0
20/10/2009	£ / R	2009/12/14	16.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.65	Put	Currency Future	127.0000	117.0000	(7.874)	0	0	0
20/10/2009	£ / R	2009/12/14	14.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.85	Call	Currency Future	495.0000	521.0000	5.253	0	0	0
20/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,211.0000	2,172.0000	(1.764)	0	0	0
20/10/2009	£ / R	2009/12/14	7.90	Call	Currency Future	4,262.0000	4,301.0000	0.915	0	0	0
20/10/2009	£ / R	2009/12/14	14.50	Put	Currency Future	2,358.0000	2,319.0000	(1.654)	0	0	0
20/10/2009	£ / R	2009/12/14	10.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
20/10/2009	£ / R	2009/12/14	21.70	Put	Currency Future	9,539.0000	9,499.0000	(0.419)	0	0	0
20/10/2009	£ / R	2009/12/14	20.15	Put	Currency Future	7,989.0000	7,950.0000	(0.488)	0	0	0
20/10/2009	£ / R	2009/12/14	12.20	Call	Currency Future	294.0000	307.0000	4.422	0	0	0
20/10/2009	£ / R	2009/12/14	13.50	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
20/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,347.0000	1,309.0000	(2.821)	0	0	0
20/10/2009	£ / R	2009/12/14	14.35	Call	Currency Future	23.0000	23.0000	-	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
20/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.60	Call	Currency Future	3,563.0000	3,602.0000	1.095	0	0	0
20/10/2009	£ / R	2009/12/14	20.45	Put	Currency Future	8,289.0000	8,250.0000	(0.471)	0	0	0
20/10/2009	£ / R	2009/12/14	19.80	Put	Currency Future	7,639.0000	7,600.0000	(0.511)	0	0	0
20/10/2009	£ / R	2009/12/14	9.25	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.85	Call	Currency Future	3,314.0000	3,353.0000	1.177	0	0	0
20/10/2009	£ / R	2009/12/14	13.55	Call	Currency Future	52.0000	54.0000	3.846	0	0	0
20/10/2009	£ / R	2009/12/14	10.20	Call	Currency Future	1,977.0000	2,016.0000	1.973	0	0	0
20/10/2009	£ / R	2009/12/14	13.45	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
20/10/2009	£ / R	2009/12/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.25	Put	Currency Future	2,114.0000	2,075.0000	(1.845)	0	0	0
20/10/2009	£ / R	2009/12/14	12.60	Put	Currency Future	610.0000	577.0000	(5.410)	0	0	0
20/10/2009	£ / R	2009/12/14	15.85	Put	Currency Future	3,696.0000	3,656.0000	(1.082)	0	0	0
20/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,726.0000	1,687.0000	(2.260)	0	0	0
20/10/2009	£ / R	2009/12/14	20.60	Put	Currency Future	8,439.0000	8,400.0000	(0.462)	0	0	0
20/10/2009	£ / R	2009/12/14	19.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.25	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
20/10/2009	£ / R	2009/12/14	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.20	Call	Currency Future	2,965.0000	3,004.0000	1.315	0	0	0
20/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
20/10/2009	£ / R	2009/12/14	15.30	Put	Currency Future	3,149.0000	3,110.0000	(1.238)	0	0	0
20/10/2009	£ / R	2009/12/14	11.65	Call	Currency Future	638.0000	668.0000	4.702	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/10/2009	£ / R	2009/12/14	17.85	Put	Currency Future	5,690.0000	5,651.0000	(0.685)	0	0	0
20/10/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,901.0000	2,862.0000	(1.344)	0	0	0
20/10/2009	£ / R	2009/12/14	8.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	£ / R	2009/12/14	17.80	Put	Currency Future	5,640.0000	5,601.0000	(0.691)	0	0	0
20/10/2009	£ / R	2009/12/14	11.25	Call	Currency Future	967.0000	1,001.0000	3.516	0	0	0
20/10/2009	£ / R	2009/12/14	8.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.20	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,118.0000	1,081.0000	(3.309)	0	0	0
20/10/2009	£ / R	2009/12/14	14.35	Put	Currency Future	2,211.0000	2,172.0000	(1.764)	0	0	0
20/10/2009	£ / R	2009/12/14	17.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.90	Put	Currency Future	2,753.0000	2,713.0000	(1.453)	0	0	0
20/10/2009	£ / R	2009/12/14	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	15.25	Put	Currency Future	3,099.0000	3,060.0000	(1.258)	0	0	0
20/10/2009	£ / R	2009/12/14	8.70	Call	Currency Future	3,463.0000	3,503.0000	1.155	0	0	0
20/10/2009	£ / R	2009/12/14	9.20	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	£ / R	2009/12/14	11.80	Call	Currency Future	530.0000	556.0000	4.906	0	0	0
20/10/2009	£ / R	2009/12/14	13.60	Put	Currency Future	1,488.0000	1,450.0000	(2.554)	0	0	0
20/10/2009	£ / R	2009/12/14	21.85	Put	Currency Future	9,689.0000	9,649.0000	(0.413)	0	0	0
20/10/2009	£ / R	2009/12/14	14.55	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	18.60	Put	Currency Future	6,440.0000	6,400.0000	(0.621)	0	0	0
20/10/2009	£ / R	2009/12/14	21.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.55	Put	Currency Future	1,441.0000	1,403.0000	(2.637)	0	0	0
20/10/2009	£ / R	2009/12/14	13.20	Put	Currency Future	1,118.0000	1,081.0000	(3.309)	0	0	0
20/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
20/10/2009	£ / R	2009/12/14	16.35	Put	Currency Future	4,194.0000	4,154.0000	(0.954)	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,968.0000	1,929.0000	(1.982)	0	0	0
20/10/2009	£ / R	2009/12/14	21.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.95	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.70	Put	Currency Future	4,542.0000	4,503.0000	(0.859)	0	0	0
20/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,583.0000	1,544.0000	(2.464)	0	0	0
20/10/2009	£ / R	2009/12/14	13.90	Call	Currency Future	36.0000	36.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.35	Call	Currency Future	3,813.0000	3,852.0000	1.023	0	0	0
20/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,871.0000	1,832.0000	(2.084)	0	0	0
20/10/2009	£ / R	2009/12/14	12.60	Call	Currency Future	172.0000	178.0000	3.488	0	0	0
20/10/2009	£ / R	2009/12/14	9.85	Call	Currency Future	2,321.0000	2,360.0000	1.680	0	0	0
20/10/2009	£ / R	2009/12/14	14.65	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.80	Put	Currency Future	9,639.0000	9,599.0000	(0.415)	0	0	0
20/10/2009	£ / R	2009/12/14	11.80	Put	Currency Future	168.0000	155.0000	(7.738)	0	0	0
20/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,919.0000	1,880.0000	(2.032)	0	0	0
20/10/2009	£ / R	2009/12/14	9.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.65	Put	Currency Future	2,506.0000	2,467.0000	(1.556)	0	0	0
20/10/2009	£ / R	2009/12/14	12.70	Put	Currency Future	689.0000	655.0000	(4.935)	0	0	0
20/10/2009	£ / R	2009/12/14	10.80	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
20/10/2009	£ / R	2009/12/14	15.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.10	Call	Currency Future	29.0000	30.0000	3.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	14.95	Put	Currency Future	2,802.0000	2,763.0000	(1.392)	0	0	0
20/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.90	Put	Currency Future	854.0000	819.0000	(4.098)	0	0	0
20/10/2009	£ / R	2009/12/14	14.55	Put	Currency Future	2,408.0000	2,368.0000	(1.661)	0	0	0
20/10/2009	£ / R	2009/12/14	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.55	Call	Currency Future	2,618.0000	2,657.0000	1.490	0	0	0
20/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
20/10/2009	£ / R	2009/12/14	14.40	Put	Currency Future	2,260.0000	2,221.0000	(1.726)	0	0	0
20/10/2009	£ / R	2009/12/14	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	9.55	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.90	Put	Currency Future	201.0000	186.0000	(7.463)	0	0	0
20/10/2009	£ / R	2009/12/14	18.85	Put	Currency Future	6,690.0000	6,650.0000	(0.598)	0	0	0
20/10/2009	£ / R	2009/12/14	14.90	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	14.30	Put	Currency Future	2,162.0000	2,123.0000	(1.804)	0	0	0
20/10/2009	£ / R	2009/12/14	20.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.55	Put	Currency Future	7,389.0000	7,350.0000	(0.528)	0	0	0
20/10/2009	£ / R	2009/12/14	11.90	Call	Currency Future	462.0000	487.0000	5.411	0	0	0
20/10/2009	£ / R	2009/12/14	14.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	20.85	Put	Currency Future	8,689.0000	8,650.0000	(0.449)	0	0	0
20/10/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,871.0000	1,832.0000	(2.084)	0	0	0
20/10/2009	£ / R	2009/12/14	17.55	Put	Currency Future	5,391.0000	5,351.0000	(0.742)	0	0	0
20/10/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,919.0000	1,880.0000	(2.032)	0	0	0
20/10/2009	£ / R	2009/12/14	8.90	Call	Currency Future	3,264.0000	3,303.0000	1.195	0	0	0
20/10/2009	£ / R	2009/12/14	11.75	Call	Currency Future	565.0000	592.0000	4.779	0	0	0
20/10/2009	£ / R	2009/12/14	14.05	Call	Currency Future	31.0000	31.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.75	Put	Currency Future	153.0000	141.0000	(7.843)	0	0	0
20/10/2009	£ / R	2009/12/14	12.90	Call	Currency Future	116.0000	120.0000	3.448	0	0	0
20/10/2009	£ / R	2009/12/14	16.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.85	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
20/10/2009	£ / R	2009/12/14	8.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.90	Put	Currency Future	4,742.0000	4,702.0000	(0.844)	0	0	0
20/10/2009	£ / R	2009/12/14	21.55	Put	Currency Future	9,389.0000	9,349.0000	(0.426)	0	0	0
20/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,073.0000	1,036.0000	(3.448)	0	0	0
20/10/2009	£ / R	2009/12/14	12.85	Put	Currency Future	812.0000	777.0000	(4.310)	0	0	0
20/10/2009	£ / R	2009/12/14	20.90	Put	Currency Future	8,739.0000	8,700.0000	(0.446)	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
20/10/2009	£ / R	2009/12/14	17.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.80	Call	Currency Future	3,364.0000	3,403.0000	1.159	0	0	0
20/10/2009	£ / R	2009/12/14	18.90	Put	Currency Future	6,740.0000	6,700.0000	(0.593)	0	0	0
20/10/2009	£ / R	2009/12/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.05	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
20/10/2009	£ / R	2009/12/14	7.80	Call	Currency Future	4,362.0000	4,401.0000	0.894	0	0	0
20/10/2009	£ / R	2009/12/14	18.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	13.45	Put	Currency Future	1,347.0000	1,309.0000	(2.821)	0	0	0
20/10/2009	£ / R	2009/12/14	13.05	Put	Currency Future	984.0000	948.0000	(3.659)	0	0	0
20/10/2009	£ / R	2009/12/14	18.70	Put	Currency Future	6,540.0000	6,500.0000	(0.612)	0	0	0
20/10/2009	£ / R	2009/12/14	10.55	Call	Currency Future	1,634.0000	1,672.0000	2.326	0	0	0
20/10/2009	£ / R	2009/12/14	13.20	Call	Currency Future	79.0000	81.0000	2.532	0	0	0
20/10/2009	£ / R	2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	16.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	15.55	Put	Currency Future	3,397.0000	3,358.0000	(1.148)	0	0	0
20/10/2009	£ / R	2009/12/14	20.70	Put	Currency Future	8,539.0000	8,500.0000	(0.457)	0	0	0
20/10/2009	£ / R	2009/12/14	10.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	£ / R	2009/12/14	13.70	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
20/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
20/10/2009	£ / R	2009/12/14	11.55	Put	Currency Future	104.0000	96.0000	(7.692)	0	0	0
20/10/2009	£ / R	2009/12/14	20.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.55	Call	Currency Future	184.0000	191.0000	3.804	0	0	0
20/10/2009	£ / R	2009/12/14	13.10	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
20/10/2009	£ / R	2009/12/14	20.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	8.75	Call	Currency Future	3,413.0000	3,453.0000	1.172	0	0	0
20/10/2009	£ / R	2009/12/14	20.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.55	Put	Currency Future	572.0000	540.0000	(5.594)	0	0	0
20/10/2009	£ / R	2009/12/14	13.15	Put	Currency Future	1,073.0000	1,036.0000	(3.448)	0	0	0
20/10/2009	£ / R	2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.55	Call	Currency Future	716.0000	747.0000	4.330	0	0	0
20/10/2009	£ / R	2009/12/14	8.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.15	Call	Currency Future	2,026.0000	2,065.0000	1.925	0	0	0
20/10/2009	£ / R	2009/12/14	13.10	Put	Currency Future	1,028.0000	991.0000	(3.599)	0	0	0
20/10/2009	£ / R	2009/12/14	13.30	Put	Currency Future	1,209.0000	1,171.0000	(3.143)	0	0	0
20/10/2009	£ / R	2009/12/14	13.70	Put	Currency Future	1,583.0000	1,544.0000	(2.464)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	13.15	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
20/10/2009	£ / R	2009/12/14	7.75	Call	Currency Future	4,412.0000	4,451.0000	0.884	0	0	0
20/10/2009	£ / R	2009/12/14	9.15	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	12.95	Put	Currency Future	897.0000	861.0000	(4.013)	0	0	0
20/10/2009	£ / R	2009/12/14	13.30	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
20/10/2009	£ / R	2009/12/14	13.85	Call	Currency Future	38.0000	38.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.15	Put	Currency Future	8,989.0000	8,949.0000	(0.445)	0	0	0
20/10/2009	£ / R	2009/12/14	13.75	Put	Currency Future	1,630.0000	1,592.0000	(2.331)	0	0	0
20/10/2009	£ / R	2009/12/14	14.00	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
20/10/2009	£ / R	2009/12/14	13.75	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
20/10/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,726.0000	1,687.0000	(2.260)	0	0	0
20/10/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,774.0000	1,736.0000	(2.142)	0	0	0
20/10/2009	£ / R	2009/12/14	9.15	Call	Currency Future	3,015.0000	3,054.0000	1.294	0	0	0
20/10/2009	£ / R	2009/12/14	21.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	11.15	Call	Currency Future	1,056.0000	1,093.0000	3.504	0	0	0
20/10/2009	£ / R	2009/12/14	10.15	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	£ / R	2009/12/14	19.15	Put	Currency Future	6,989.0000	6,950.0000	(0.558)	0	0	0
20/10/2009	£ / R	2009/12/14	11.15	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0
20/10/2009	£ / R	2009/12/14	15.15	Put	Currency Future	3,000.0000	2,961.0000	(1.300)	0	0	0
20/10/2009	£ / R	2009/12/14	15.15	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.15	Put	Currency Future	4,991.0000	4,952.0000	(0.781)	0	0	0
20/10/2009	£ / R	2009/12/14	17.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.00	Put	Currency Future	4,842.0000	4,802.0000	(0.826)	0	0	0
20/10/2009	£ / R	2009/12/14	19.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	19.00	Put	Currency Future	6,840.0000	6,800.0000	(0.585)	0	0	0
20/10/2009	£ / R	2009/12/14	11.00	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
20/10/2009	£ / R	2009/12/14	10.00	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	£ / R	2009/12/14	9.00	Call	Currency Future	3,164.0000	3,203.0000	1.233	0	0	0
20/10/2009	£ / R	2009/12/14	9.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	10.00	Call	Currency Future	2,173.0000	2,212.0000	1.795	0	0	0
20/10/2009	£ / R	2009/12/14	11.00	Call	Currency Future	1,198.0000	1,236.0000	3.172	0	0	0
20/10/2009	£ / R	2009/12/14	21.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	£ / R	2009/12/14	21.00	Put	Currency Future	8,839.0000	8,799.0000	(0.453)	0	0	0
20/10/2009	£ / R	2009/12/14	13.40	Put	Currency Future	1,301.0000	1,263.0000	(2.921)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2009/12/14	13.40	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
20/10/2009	£ / R	2009/12/14	13.35	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
20/10/2009	£ / R	2009/12/14	13.35	Put	Currency Future	1,255.0000	1,217.0000	(3.028)	0	0	0
20/10/2009	£ / R	2010/03/15			Currency Future	12.3660	12.4045	0.311	0.0000	0.0000	1,023
20/10/2009	£ / R	2010/03/15	16.20	Call	Currency Future	35.0000	35.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.40	Put	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.30	Call	Currency Future	3,086.0000	3,124.0000	1.231	0	0	0
20/10/2009	£ / R	2010/03/15	18.45	Put	Currency Future	6,099.0000	6,060.0000	(0.639)	0	0	0
20/10/2009	£ / R	2010/03/15	9.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.35	Put	Currency Future	5,999.0000	5,961.0000	(0.633)	0	0	0
20/10/2009	£ / R	2010/03/15	9.40	Call	Currency Future	2,988.0000	3,026.0000	1.272	0	0	0
20/10/2009	£ / R	2010/03/15	20.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	20.45	Put	Currency Future	8,091.0000	8,053.0000	(0.470)	0	0	0
20/10/2009	£ / R	2010/03/15	9.90	Call	Currency Future	2,498.0000	2,536.0000	1.521	0	0	0
20/10/2009	£ / R	2010/03/15	10.25	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/10/2009	£ / R	2010/03/15	10.05	Call	Currency Future	2,352.0000	2,390.0000	1.616	0	0	0
20/10/2009	£ / R	2010/03/15	10.10	Put	Currency Future	37.0000	37.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	20.35	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	14.45	Put	Currency Future	2,206.0000	2,170.0000	(1.632)	0	0	0
20/10/2009	£ / R	2010/03/15	11.00	Put	Currency Future	87.0000	84.0000	(3.448)	0	0	0
20/10/2009	£ / R	2010/03/15	11.25	Call	Currency Future	1,228.0000	1,263.0000	2.850	0	0	0
20/10/2009	£ / R	2010/03/15	22.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	20.35	Put	Currency Future	7,991.0000	7,953.0000	(0.476)	0	0	0
20/10/2009	£ / R	2010/03/15	16.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.25	Call	Currency Future	574.0000	592.0000	3.136	0	0	0
20/10/2009	£ / R	2010/03/15	10.05	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
20/10/2009	£ / R	2010/03/15	10.10	Call	Currency Future	2,303.0000	2,341.0000	1.650	0	0	0
20/10/2009	£ / R	2010/03/15	18.35	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.30	Put	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	14.45	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
20/10/2009	£ / R	2010/03/15	21.55	Put	Currency Future	9,187.0000	9,149.0000	(0.414)	0	0	0
20/10/2009	£ / R	2010/03/15	11.00	Call	Currency Future	1,453.0000	1,489.0000	2.478	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	11.25	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
20/10/2009	£ / R	2010/03/15	12.55	Call	Currency Future	453.0000	464.0000	2.428	0	0	0
20/10/2009	£ / R	2010/03/15	21.90	Put	Currency Future	9,536.0000	9,498.0000	(0.398)	0	0	0
20/10/2009	£ / R	2010/03/15	18.45	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.45	Put	Currency Future	9,087.0000	9,049.0000	(0.418)	0	0	0
20/10/2009	£ / R	2010/03/15	10.25	Call	Currency Future	2,158.0000	2,196.0000	1.761	0	0	0
20/10/2009	£ / R	2010/03/15	8.20	Call	Currency Future	4,171.0000	4,209.0000	0.911	0	0	0
20/10/2009	£ / R	2010/03/15	10.40	Call	Currency Future	2,014.0000	2,051.0000	1.837	0	0	0
20/10/2009	£ / R	2010/03/15	10.30	Call	Currency Future	2,110.0000	2,147.0000	1.754	0	0	0
20/10/2009	£ / R	2010/03/15	20.45	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	19.55	Put	Currency Future	7,194.0000	7,155.0000	(0.542)	0	0	0
20/10/2009	£ / R	2010/03/15	17.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.55	Put	Currency Future	637.0000	610.0000	(4.239)	0	0	0
20/10/2009	£ / R	2010/03/15	11.40	Put	Currency Future	136.0000	127.0000	(6.618)	0	0	0
20/10/2009	£ / R	2010/03/15	19.90	Put	Currency Future	7,543.0000	7,504.0000	(0.517)	0	0	0
20/10/2009	£ / R	2010/03/15	15.30	Put	Currency Future	2,999.0000	2,961.0000	(1.267)	0	0	0
20/10/2009	£ / R	2010/03/15	16.45	Put	Currency Future	4,114.0000	4,076.0000	(0.924)	0	0	0
20/10/2009	£ / R	2010/03/15	15.25	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
20/10/2009	£ / R	2010/03/15	12.05	Call	Currency Future	677.0000	697.0000	2.954	0	0	0
20/10/2009	£ / R	2010/03/15	11.10	Call	Currency Future	1,362.0000	1,398.0000	2.643	0	0	0
20/10/2009	£ / R	2010/03/15	11.40	Call	Currency Future	1,102.0000	1,131.0000	2.632	0	0	0
20/10/2009	£ / R	2010/03/15	11.30	Call	Currency Future	1,184.0000	1,219.0000	2.956	0	0	0
20/10/2009	£ / R	2010/03/15	8.45	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	7.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.25	Call	Currency Future	3,135.0000	3,173.0000	1.212	0	0	0
20/10/2009	£ / R	2010/03/15	18.05	Put	Currency Future	5,701.0000	5,662.0000	(0.684)	0	0	0
20/10/2009	£ / R	2010/03/15	17.40	Put	Currency Future	5,055.0000	5,016.0000	(0.772)	0	0	0
20/10/2009	£ / R	2010/03/15	20.50	Put	Currency Future	8,141.0000	8,102.0000	(0.479)	0	0	0
20/10/2009	£ / R	2010/03/15	19.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	16.30	Put	Currency Future	3,966.0000	3,928.0000	(0.958)	0	0	0
20/10/2009	£ / R	2010/03/15	7.85	Call	Currency Future	4,518.0000	4,557.0000	0.863	0	0	0
20/10/2009	£ / R	2010/03/15	9.45	Call	Currency Future	2,939.0000	2,977.0000	1.293	0	0	0
20/10/2009	£ / R	2010/03/15	10.00	Call	Currency Future	2,401.0000	2,439.0000	1.583	0	0	0
20/10/2009	£ / R	2010/03/15	21.25	Put	Currency Future	8,888.0000	8,849.0000	(0.439)	0	0	0
20/10/2009	£ / R	2010/03/15	12.50	Call	Currency Future	470.0000	482.0000	2.553	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	16.05	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
20/10/2009	£ / R	2010/03/15	22.10	Put	Currency Future	9,736.0000	9,698.0000	(0.390)	0	0	0
20/10/2009	£ / R	2010/03/15	17.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	19.85	Put	Currency Future	7,493.0000	7,454.0000	(0.520)	0	0	0
20/10/2009	£ / R	2010/03/15	17.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.00	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
20/10/2009	£ / R	2010/03/15	21.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	22.05	Put	Currency Future	9,686.0000	9,648.0000	(0.392)	0	0	0
20/10/2009	£ / R	2010/03/15	8.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.40	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
20/10/2009	£ / R	2010/03/15	21.50	Put	Currency Future	9,137.0000	9,099.0000	(0.416)	0	0	0
20/10/2009	£ / R	2010/03/15	17.30	Put	Currency Future	4,955.0000	4,917.0000	(0.767)	0	0	0
20/10/2009	£ / R	2010/03/15	19.45	Put	Currency Future	7,094.0000	7,056.0000	(0.536)	0	0	0
20/10/2009	£ / R	2010/03/15	19.25	Put	Currency Future	6,895.0000	6,856.0000	(0.566)	0	0	0
20/10/2009	£ / R	2010/03/15	12.50	Put	Currency Future	604.0000	578.0000	(4.305)	0	0	0
20/10/2009	£ / R	2010/03/15	15.40	Put	Currency Future	3,094.0000	3,057.0000	(1.196)	0	0	0
20/10/2009	£ / R	2010/03/15	16.30	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
20/10/2009	£ / R	2010/03/15	8.45	Call	Currency Future	3,924.0000	3,962.0000	0.968	0	0	0
20/10/2009	£ / R	2010/03/15	8.05	Call	Currency Future	4,320.0000	4,358.0000	0.880	0	0	0
20/10/2009	£ / R	2010/03/15	19.45	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.90	Call	Currency Future	1,545.0000	1,581.0000	2.330	0	0	0
20/10/2009	£ / R	2010/03/15	13.00	Call	Currency Future	323.0000	330.0000	2.167	0	0	0
20/10/2009	£ / R	2010/03/15	19.25	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.05	Put	Currency Future	361.0000	343.0000	(4.986)	0	0	0
20/10/2009	£ / R	2010/03/15	12.40	Put	Currency Future	541.0000	516.0000	(4.621)	0	0	0
20/10/2009	£ / R	2010/03/15	18.50	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
20/10/2009	£ / R	2010/03/15	19.85	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.55	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.90	Put	Currency Future	5,552.0000	5,513.0000	(0.702)	0	0	0
20/10/2009	£ / R	2010/03/15	12.25	Put	Currency Future	458.0000	437.0000	(4.585)	0	0	0
20/10/2009	£ / R	2010/03/15	12.60	Put	Currency Future	670.0000	642.0000	(4.179)	0	0	0
20/10/2009	£ / R	2010/03/15	20.05	Put	Currency Future	7,692.0000	7,654.0000	(0.494)	0	0	0
20/10/2009	£ / R	2010/03/15	11.10	Put	Currency Future	96.0000	93.0000	(3.125)	0	0	0
20/10/2009	£ / R	2010/03/15	12.40	Call	Currency Future	507.0000	521.0000	2.761	0	0	0
20/10/2009	£ / R	2010/03/15	18.50	Put	Currency Future	6,148.0000	6,110.0000	(0.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	21.85	Put	Currency Future	9,487.0000	9,448.0000	(0.411)	0	0	0
20/10/2009	£ / R	2010/03/15	15.30	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
20/10/2009	£ / R	2010/03/15	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/10/2009	£ / R	2010/03/15	17.45	Put	Currency Future	5,104.0000	5,066.0000	(0.745)	0	0	0
20/10/2009	£ / R	2010/03/15	15.25	Put	Currency Future	2,951.0000	2,914.0000	(1.254)	0	0	0
20/10/2009	£ / R	2010/03/15	18.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	16.10	Put	Currency Future	3,771.0000	3,733.0000	(1.008)	0	0	0
20/10/2009	£ / R	2010/03/15	15.40	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
20/10/2009	£ / R	2010/03/15	14.30	Put	Currency Future	2,069.0000	2,032.0000	(1.788)	0	0	0
20/10/2009	£ / R	2010/03/15	9.90	Put	Currency Future	32.0000	32.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.25	Put	Currency Future	4,906.0000	4,867.0000	(0.795)	0	0	0
20/10/2009	£ / R	2010/03/15	16.05	Put	Currency Future	3,722.0000	3,684.0000	(1.021)	0	0	0
20/10/2009	£ / R	2010/03/15	10.15	Call	Currency Future	2,255.0000	2,293.0000	1.685	0	0	0
20/10/2009	£ / R	2010/03/15	8.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	11.30	Put	Currency Future	118.0000	114.0000	(3.390)	0	0	0
20/10/2009	£ / R	2010/03/15	21.45	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	13.70	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
20/10/2009	£ / R	2010/03/15	20.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.15	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
20/10/2009	£ / R	2010/03/15	20.65	Put	Currency Future	8,290.0000	8,252.0000	(0.458)	0	0	0
20/10/2009	£ / R	2010/03/15	10.30	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2009	£ / R	2010/03/15	15.45	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
20/10/2009	£ / R	2010/03/15	13.70	Put	Currency Future	1,531.0000	1,497.0000	(2.221)	0	0	0
20/10/2009	£ / R	2010/03/15	13.00	Put	Currency Future	957.0000	926.0000	(3.239)	0	0	0
20/10/2009	£ / R	2010/03/15	11.15	Call	Currency Future	1,317.0000	1,353.0000	2.733	0	0	0
20/10/2009	£ / R	2010/03/15	12.30	Call	Currency Future	550.0000	567.0000	3.091	0	0	0
20/10/2009	£ / R	2010/03/15	10.45	Call	Currency Future	1,966.0000	2,003.0000	1.882	0	0	0
20/10/2009	£ / R	2010/03/15	17.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/10/2009	£ / R	2010/03/15	19.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	8.50	Call	Currency Future	3,874.0000	3,913.0000	1.007	0	0	0
20/10/2009	£ / R	2010/03/15	14.30	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
20/10/2009	£ / R	2010/03/15	20.60	Put	Currency Future	8,240.0000	8,202.0000	(0.461)	0	0	0
20/10/2009	£ / R	2010/03/15	15.45	Put	Currency Future	3,142.0000	3,105.0000	(1.178)	0	0	0
20/10/2009	£ / R	2010/03/15	16.90	Put	Currency Future	4,559.0000	4,520.0000	(0.855)	0	0	0
20/10/2009	£ / R	2010/03/15	16.00	Put	Currency Future	3,674.0000	3,636.0000	(1.034)	0	0	0
20/10/2009	£ / R	2010/03/15	12.65	Call	Currency Future	419.0000	430.0000	2.625	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	12.30	Put	Currency Future	484.0000	463.0000	(4.339)	0	0	0
20/10/2009	£ / R	2010/03/15	10.45	Put	Currency Future	50.0000	49.0000	(2.000)	0	0	0
20/10/2009	£ / R	2010/03/15	22.00	Put	Currency Future	9,636.0000	9,598.0000	(0.394)	0	0	0
20/10/2009	£ / R	2010/03/15	12.65	Put	Currency Future	703.0000	676.0000	(3.841)	0	0	0
20/10/2009	£ / R	2010/03/15	19.65	Put	Currency Future	7,293.0000	7,255.0000	(0.521)	0	0	0
20/10/2009	£ / R	2010/03/15	11.45	Put	Currency Future	149.0000	139.0000	(6.711)	0	0	0
20/10/2009	£ / R	2010/03/15	15.90	Put	Currency Future	3,576.0000	3,539.0000	(1.035)	0	0	0
20/10/2009	£ / R	2010/03/15	16.00	Call	Currency Future	40.0000	40.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.55	Put	Currency Future	3,238.0000	3,201.0000	(1.143)	0	0	0
20/10/2009	£ / R	2010/03/15	11.45	Call	Currency Future	1,065.0000	1,093.0000	2.629	0	0	0
20/10/2009	£ / R	2010/03/15	16.90	Call	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.55	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	19.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.90	Put	Currency Future	79.0000	76.0000	(3.797)	0	0	0
20/10/2009	£ / R	2010/03/15	16.55	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	8.60	Call	Currency Future	3,775.0000	3,813.0000	1.007	0	0	0
20/10/2009	£ / R	2010/03/15	12.35	Put	Currency Future	511.0000	489.0000	(4.305)	0	0	0
20/10/2009	£ / R	2010/03/15	11.90	Call	Currency Future	763.0000	785.0000	2.883	0	0	0
20/10/2009	£ / R	2010/03/15	11.15	Put	Currency Future	101.0000	98.0000	(2.970)	0	0	0
20/10/2009	£ / R	2010/03/15	16.55	Put	Currency Future	4,213.0000	4,174.0000	(0.926)	0	0	0
20/10/2009	£ / R	2010/03/15	20.00	Put	Currency Future	7,642.0000	7,604.0000	(0.497)	0	0	0
20/10/2009	£ / R	2010/03/15	16.15	Call	Currency Future	36.0000	36.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.75	Put	Currency Future	5,402.0000	5,364.0000	(0.703)	0	0	0
20/10/2009	£ / R	2010/03/15	13.80	Put	Currency Future	1,619.0000	1,584.0000	(2.162)	0	0	0
20/10/2009	£ / R	2010/03/15	14.90	Call	Currency Future	87.0000	88.0000	1.149	0	0	0
20/10/2009	£ / R	2010/03/15	19.60	Put	Currency Future	7,244.0000	7,205.0000	(0.538)	0	0	0
20/10/2009	£ / R	2010/03/15	22.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.40	Put	Currency Future	9,037.0000	8,999.0000	(0.420)	0	0	0
20/10/2009	£ / R	2010/03/15	16.15	Put	Currency Future	3,820.0000	3,782.0000	(0.995)	0	0	0
20/10/2009	£ / R	2010/03/15	15.55	Call	Currency Future	54.0000	55.0000	1.852	0	0	0
20/10/2009	£ / R	2010/03/15	12.35	Call	Currency Future	527.0000	544.0000	3.226	0	0	0
20/10/2009	£ / R	2010/03/15	11.90	Put	Currency Future	297.0000	281.0000	(5.387)	0	0	0
20/10/2009	£ / R	2010/03/15	19.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.00	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.15	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.65	Put	Currency Future	9,287.0000	9,248.0000	(0.420)	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
20/10/2009	£ / R	2010/03/15	14.75	Put	Currency Future	2,481.0000	2,444.0000	(1.491)	0	0	0
20/10/2009	£ / R	2010/03/15	19.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.90	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
20/10/2009	£ / R	2010/03/15	21.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.00	Put	Currency Future	5,651.0000	5,612.0000	(0.690)	0	0	0
20/10/2009	£ / R	2010/03/15	12.60	Call	Currency Future	436.0000	447.0000	2.523	0	0	0
20/10/2009	£ / R	2010/03/15	20.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/10/2009	£ / R	2010/03/15	15.75	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
20/10/2009	£ / R	2010/03/15	19.75	Put	Currency Future	7,393.0000	7,355.0000	(0.514)	0	0	0
20/10/2009	£ / R	2010/03/15	13.80	Call	Currency Future	185.0000	188.0000	1.622	0	0	0
20/10/2009	£ / R	2010/03/15	14.90	Put	Currency Future	2,621.0000	2,584.0000	(1.412)	0	0	0
20/10/2009	£ / R	2010/03/15	20.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.10	Put	Currency Future	5,751.0000	5,712.0000	(0.678)	0	0	0
20/10/2009	£ / R	2010/03/15	8.65	Put	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.75	Put	Currency Future	3,431.0000	3,393.0000	(1.108)	0	0	0
20/10/2009	£ / R	2010/03/15	21.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	13.25	Call	Currency Future	269.0000	275.0000	2.230	0	0	0
20/10/2009	£ / R	2010/03/15	21.60	Put	Currency Future	9,237.0000	9,199.0000	(0.411)	0	0	0
20/10/2009	£ / R	2010/03/15	19.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	£ / R	2010/03/15	8.65	Call	Currency Future	3,726.0000	3,764.0000	1.020	0	0	0
20/10/2009	£ / R	2010/03/15	21.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	16.75	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.75	Put	Currency Future	9,387.0000	9,348.0000	(0.415)	0	0	0
20/10/2009	£ / R	2010/03/15	8.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.40	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
20/10/2009	£ / R	2010/03/15	13.10	Put	Currency Future	1,034.0000	1,002.0000	(3.095)	0	0	0
20/10/2009	£ / R	2010/03/15	20.10	Put	Currency Future	7,742.0000	7,704.0000	(0.491)	0	0	0
20/10/2009	£ / R	2010/03/15	10.65	Put	Currency Future	61.0000	59.0000	(3.279)	0	0	0
20/10/2009	£ / R	2010/03/15	16.75	Put	Currency Future	4,410.0000	4,372.0000	(0.862)	0	0	0
20/10/2009	£ / R	2010/03/15	12.15	Put	Currency Future	408.0000	388.0000	(4.902)	0	0	0
20/10/2009	£ / R	2010/03/15	13.85	Call	Currency Future	179.0000	182.0000	1.676	0	0	0
20/10/2009	£ / R	2010/03/15	13.10	Call	Currency Future	300.0000	307.0000	2.333	0	0	0
20/10/2009	£ / R	2010/03/15	16.10	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
20/10/2009	£ / R	2010/03/15	18.65	Call	Currency Future	14.0000	14.0000	-	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
20/10/2009	£ / R	2010/03/15	14.65	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
20/10/2009	£ / R	2010/03/15	14.75	Call	Currency Future	97.0000	99.0000	2.062	0	0	0
20/10/2009	£ / R	2010/03/15	12.15	Call	Currency Future	624.0000	643.0000	3.045	0	0	0
20/10/2009	£ / R	2010/03/15	21.30	Put	Currency Future	8,938.0000	8,899.0000	(0.436)	0	0	0
20/10/2009	£ / R	2010/03/15	22.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.65	Put	Currency Future	6,298.0000	6,259.0000	(0.619)	0	0	0
20/10/2009	£ / R	2010/03/15	11.65	Put	Currency Future	207.0000	194.0000	(6.280)	0	0	0
20/10/2009	£ / R	2010/03/15	17.55	Put	Currency Future	5,204.0000	5,165.0000	(0.749)	0	0	0
20/10/2009	£ / R	2010/03/15	13.90	Call	Currency Future	173.0000	176.0000	1.734	0	0	0
20/10/2009	£ / R	2010/03/15	19.30	Put	Currency Future	6,945.0000	6,906.0000	(0.562)	0	0	0
20/10/2009	£ / R	2010/03/15	12.95	Call	Currency Future	335.0000	343.0000	2.388	0	0	0
20/10/2009	£ / R	2010/03/15	22.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	20.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	11.65	Call	Currency Future	923.0000	948.0000	2.709	0	0	0
20/10/2009	£ / R	2010/03/15	12.75	Put	Currency Future	773.0000	744.0000	(3.752)	0	0	0
20/10/2009	£ / R	2010/03/15	13.45	Put	Currency Future	1,318.0000	1,284.0000	(2.580)	0	0	0
20/10/2009	£ / R	2010/03/15	11.95	Call	Currency Future	734.0000	755.0000	2.861	0	0	0
20/10/2009	£ / R	2010/03/15	12.95	Put	Currency Future	919.0000	889.0000	(3.264)	0	0	0
20/10/2009	£ / R	2010/03/15	20.20	Put	Currency Future	7,842.0000	7,803.0000	(0.497)	0	0	0
20/10/2009	£ / R	2010/03/15	11.75	Put	Currency Future	240.0000	226.0000	(5.833)	0	0	0
20/10/2009	£ / R	2010/03/15	18.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	13.90	Put	Currency Future	1,707.0000	1,672.0000	(2.050)	0	0	0
20/10/2009	£ / R	2010/03/15	13.50	Call	Currency Future	226.0000	231.0000	2.212	0	0	0
20/10/2009	£ / R	2010/03/15	11.95	Put	Currency Future	318.0000	301.0000	(5.346)	0	0	0
20/10/2009	£ / R	2010/03/15	20.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	16.20	Put	Currency Future	3,869.0000	3,831.0000	(0.982)	0	0	0
20/10/2009	£ / R	2010/03/15	10.65	Call	Currency Future	1,777.0000	1,814.0000	2.082	0	0	0
20/10/2009	£ / R	2010/03/15	9.75	Call	Currency Future	2,645.0000	2,683.0000	1.437	0	0	0
20/10/2009	£ / R	2010/03/15	13.50	Put	Currency Future	1,360.0000	1,326.0000	(2.500)	0	0	0
20/10/2009	£ / R	2010/03/15	20.15	Put	Currency Future	7,792.0000	7,753.0000	(0.501)	0	0	0
20/10/2009	£ / R	2010/03/15	21.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.75	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
20/10/2009	£ / R	2010/03/15	19.50	Put	Currency Future	7,144.0000	7,105.0000	(0.546)	0	0	0
20/10/2009	£ / R	2010/03/15	18.60	Put	Currency Future	6,248.0000	6,209.0000	(0.624)	0	0	0
20/10/2009	£ / R	2010/03/15	13.60	Put	Currency Future	1,445.0000	1,411.0000	(2.353)	0	0	0
20/10/2009	£ / R	2010/03/15	22.15	Put	Currency Future	9,786.0000	9,748.0000	(0.388)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	20.80	Put	Currency Future	8,439.0000	8,401.0000	(0.450)	0	0	0
20/10/2009	£ / R	2010/03/15	18.20	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.65	Put	Currency Future	5,303.0000	5,264.0000	(0.735)	0	0	0
20/10/2009	£ / R	2010/03/15	10.75	Call	Currency Future	1,684.0000	1,720.0000	2.138	0	0	0
20/10/2009	£ / R	2010/03/15	20.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	19.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	18.15	Put	Currency Future	5,800.0000	5,762.0000	(0.655)	0	0	0
20/10/2009	£ / R	2010/03/15	20.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	20.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.75	Put	Currency Future	68.0000	66.0000	(2.941)	0	0	0
20/10/2009	£ / R	2010/03/15	19.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	8.35	Call	Currency Future	4,023.0000	4,061.0000	0.945	0	0	0
20/10/2009	£ / R	2010/03/15	21.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	14.05	Put	Currency Future	1,841.0000	1,805.0000	(1.955)	0	0	0
20/10/2009	£ / R	2010/03/15	12.45	Call	Currency Future	488.0000	501.0000	2.664	0	0	0
20/10/2009	£ / R	2010/03/15	18.20	Put	Currency Future	5,850.0000	5,812.0000	(0.650)	0	0	0
20/10/2009	£ / R	2010/03/15	16.65	Put	Currency Future	4,311.0000	4,273.0000	(0.881)	0	0	0
20/10/2009	£ / R	2010/03/15	11.75	Call	Currency Future	856.0000	881.0000	2.921	0	0	0
20/10/2009	£ / R	2010/03/15	8.55	Call	Currency Future	3,825.0000	3,863.0000	0.993	0	0	0
20/10/2009	£ / R	2010/03/15	14.20	Put	Currency Future	1,978.0000	1,941.0000	(1.871)	0	0	0
20/10/2009	£ / R	2010/03/15	16.65	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
20/10/2009	£ / R	2010/03/15	12.75	Call	Currency Future	389.0000	399.0000	2.571	0	0	0
20/10/2009	£ / R	2010/03/15	13.85	Put	Currency Future	1,663.0000	1,627.0000	(2.165)	0	0	0
20/10/2009	£ / R	2010/03/15	13.95	Put	Currency Future	1,752.0000	1,716.0000	(2.055)	0	0	0
20/10/2009	£ / R	2010/03/15	8.55	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/10/2009	£ / R	2010/03/15	12.45	Put	Currency Future	572.0000	547.0000	(4.371)	0	0	0
20/10/2009	£ / R	2010/03/15	14.65	Put	Currency Future	2,388.0000	2,352.0000	(1.508)	0	0	0
20/10/2009	£ / R	2010/03/15	14.55	Put	Currency Future	2,297.0000	2,261.0000	(1.567)	0	0	0
20/10/2009	£ / R	2010/03/15	13.20	Call	Currency Future	279.0000	285.0000	2.151	0	0	0
20/10/2009	£ / R	2010/03/15	18.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	19.95	Put	Currency Future	7,592.0000	7,554.0000	(0.501)	0	0	0
20/10/2009	£ / R	2010/03/15	14.20	Call	Currency Future	144.0000	146.0000	1.389	0	0	0
20/10/2009	£ / R	2010/03/15	15.65	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/10/2009	£ / R	2010/03/15	9.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	£ / R	2010/03/15	13.60	Call	Currency Future	211.0000	215.0000	1.896	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R 2010/03/15	18.55	Put	Currency Future	6,198.0000	6,160.0000	(0.613)	0	0	0
20/10/2009	£ / R 2010/03/15	8.80	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	£ / R 2010/03/15	15.65	Put	Currency Future	3,334.0000	3,297.0000	(1.110)	0	0	0
20/10/2009	£ / R 2010/03/15	11.55	Put	Currency Future	176.0000	165.0000	(6.250)	0	0	0
20/10/2009	£ / R 2010/03/15	14.35	Put	Currency Future	2,115.0000	2,078.0000	(1.749)	0	0	0
20/10/2009	£ / R 2010/03/15	20.55	Put	Currency Future	8,190.0000	8,152.0000	(0.464)	0	0	0
20/10/2009	£ / R 2010/03/15	13.05	Call	Currency Future	311.0000	318.0000	2.251	0	0	0
20/10/2009	£ / R 2010/03/15	21.95	Put	Currency Future	9,586.0000	9,548.0000	(0.396)	0	0	0
20/10/2009	£ / R 2010/03/15	18.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	9.65	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	£ / R 2010/03/15	21.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	20.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
20/10/2009	£ / R 2010/03/15	11.85	Call	Currency Future	793.0000	816.0000	2.900	0	0	0
20/10/2009	£ / R 2010/03/15	13.05	Put	Currency Future	995.0000	964.0000	(3.116)	0	0	0
20/10/2009	£ / R 2010/03/15	8.80	Call	Currency Future	3,578.0000	3,616.0000	1.062	0	0	0
20/10/2009	£ / R 2010/03/15	8.15	Call	Currency Future	4,221.0000	4,259.0000	0.900	0	0	0
20/10/2009	£ / R 2010/03/15	17.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	13.20	Put	Currency Future	1,113.0000	1,081.0000	(2.875)	0	0	0
20/10/2009	£ / R 2010/03/15	12.20	Call	Currency Future	599.0000	617.0000	3.005	0	0	0
20/10/2009	£ / R 2010/03/15	13.25	Put	Currency Future	1,153.0000	1,121.0000	(2.775)	0	0	0
20/10/2009	£ / R 2010/03/15	12.20	Put	Currency Future	433.0000	412.0000	(4.850)	0	0	0
20/10/2009	£ / R 2010/03/15	12.85	Put	Currency Future	845.0000	815.0000	(3.550)	0	0	0
20/10/2009	£ / R 2010/03/15	21.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	12.00	Put	Currency Future	339.0000	321.0000	(5.310)	0	0	0
20/10/2009	£ / R 2010/03/15	14.55	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
20/10/2009	£ / R 2010/03/15	13.55	Call	Currency Future	218.0000	223.0000	2.294	0	0	0
20/10/2009	£ / R 2010/03/15	14.05	Call	Currency Future	157.0000	160.0000	1.911	0	0	0
20/10/2009	£ / R 2010/03/15	12.80	Call	Currency Future	375.0000	384.0000	2.400	0	0	0
20/10/2009	£ / R 2010/03/15	8.35	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/10/2009	£ / R 2010/03/15	13.55	Put	Currency Future	1,402.0000	1,368.0000	(2.425)	0	0	0
20/10/2009	£ / R 2010/03/15	13.45	Call	Currency Future	234.0000	239.0000	2.137	0	0	0
20/10/2009	£ / R 2010/03/15	18.90	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	12.80	Put	Currency Future	809.0000	779.0000	(3.708)	0	0	0
20/10/2009	£ / R 2010/03/15	17.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	13.30	Call	Currency Future	260.0000	266.0000	2.308	0	0	0
20/10/2009	£ / R 2010/03/15	14.70	Call	Currency Future	101.0000	103.0000	1.980	0	0	11,630

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	9.65	Call	Currency Future	2,743.0000	2,781.0000	1.385	0	0	0
20/10/2009	£ / R	2010/03/15	15.10	Put	Currency Future	2,809.0000	2,772.0000	(1.317)	0	0	0
20/10/2009	£ / R	2010/03/15	19.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	8.90	Put	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.10	Call	Currency Future	3,282.0000	3,320.0000	1.158	0	0	0
20/10/2009	£ / R	2010/03/15	14.35	Call	Currency Future	131.0000	133.0000	1.527	0	0	0
20/10/2009	£ / R	2010/03/15	19.35	Put	Currency Future	6,994.0000	6,956.0000	(0.543)	0	0	0
20/10/2009	£ / R	2010/03/15	18.80	Put	Currency Future	6,447.0000	6,408.0000	(0.605)	0	0	0
20/10/2009	£ / R	2010/03/15	12.85	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
20/10/2009	£ / R	2010/03/15	16.95	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.00	Call	Currency Future	705.0000	726.0000	2.979	0	0	0
20/10/2009	£ / R	2010/03/15	17.95	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.10	Call	Currency Future	650.0000	670.0000	3.077	0	0	0
20/10/2009	£ / R	2010/03/15	9.10	Put	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	17.95	Put	Currency Future	5,601.0000	5,563.0000	(0.678)	0	0	0
20/10/2009	£ / R	2010/03/15	15.10	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
20/10/2009	£ / R	2010/03/15	11.55	Call	Currency Future	992.0000	1,019.0000	2.722	0	0	0
20/10/2009	£ / R	2010/03/15	9.85	Call	Currency Future	2,547.0000	2,585.0000	1.492	0	0	0
20/10/2009	£ / R	2010/03/15	11.85	Put	Currency Future	277.0000	262.0000	(5.415)	0	0	0
20/10/2009	£ / R	2010/03/15	17.10	Put	Currency Future	4,757.0000	4,718.0000	(0.820)	0	0	0
20/10/2009	£ / R	2010/03/15	10.55	Call	Currency Future	1,871.0000	1,908.0000	1.978	0	0	0
20/10/2009	£ / R	2010/03/15	9.85	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
20/10/2009	£ / R	2010/03/15	10.55	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
20/10/2009	£ / R	2010/03/15	21.80	Put	Currency Future	9,437.0000	9,398.0000	(0.413)	0	0	0
20/10/2009	£ / R	2010/03/15	10.85	Call	Currency Future	1,591.0000	1,627.0000	2.263	0	0	0
20/10/2009	£ / R	2010/03/15	12.10	Put	Currency Future	384.0000	365.0000	(4.948)	0	0	0
20/10/2009	£ / R	2010/03/15	9.55	Call	Currency Future	2,841.0000	2,879.0000	1.338	0	0	0
20/10/2009	£ / R	2010/03/15	16.95	Put	Currency Future	4,608.0000	4,570.0000	(0.825)	0	0	0
20/10/2009	£ / R	2010/03/15	21.10	Put	Currency Future	8,738.0000	8,700.0000	(0.435)	0	0	0
20/10/2009	£ / R	2010/03/15	15.95	Put	Currency Future	3,625.0000	3,587.0000	(1.048)	0	0	0
20/10/2009	£ / R	2010/03/15	15.15	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
20/10/2009	£ / R	2010/03/15	7.95	Call	Currency Future	4,419.0000	4,457.0000	0.860	0	0	0
20/10/2009	£ / R	2010/03/15	19.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.95	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
20/10/2009	£ / R	2010/03/15	15.15	Put	Currency Future	2,856.0000	2,819.0000	(1.296)	0	0	0
20/10/2009	£ / R	2010/03/15	16.35	Call	Currency Future	31.0000	32.0000	3.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/03/15	19.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	14.95	Put	Currency Future	2,668.0000	2,631.0000	(1.387)	0	0	0
20/10/2009	£ / R	2010/03/15	21.05	Put	Currency Future	8,689.0000	8,650.0000	(0.449)	0	0	0
20/10/2009	£ / R	2010/03/15	17.35	Put	Currency Future	5,005.0000	4,966.0000	(0.779)	0	0	0
20/10/2009	£ / R	2010/03/15	19.80	Put	Currency Future	7,443.0000	7,404.0000	(0.524)	0	0	0
20/10/2009	£ / R	2010/03/15	13.15	Call	Currency Future	289.0000	296.0000	2.422	0	0	0
20/10/2009	£ / R	2010/03/15	19.05	Put	Currency Future	6,696.0000	6,657.0000	(0.582)	0	0	0
20/10/2009	£ / R	2010/03/15	17.35	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.95	Call	Currency Future	2,449.0000	2,487.0000	1.552	0	0	0
20/10/2009	£ / R	2010/03/15	21.05	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	11.35	Put	Currency Future	125.0000	120.0000	(4.000)	0	0	0
20/10/2009	£ / R	2010/03/15	10.85	Put	Currency Future	75.0000	73.0000	(2.667)	0	0	0
20/10/2009	£ / R	2010/03/15	19.05	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.95	Put	Currency Future	33.0000	33.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	12.90	Call	Currency Future	348.0000	356.0000	2.299	0	0	11,630
20/10/2009	£ / R	2010/03/15	17.15	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
20/10/2009	£ / R	2010/03/15	9.35	Call	Currency Future	3,037.0000	3,075.0000	1.251	0	0	0
20/10/2009	£ / R	2010/03/15	10.95	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
20/10/2009	£ / R	2010/03/15	12.90	Put	Currency Future	882.0000	852.0000	(3.401)	0	0	0
20/10/2009	£ / R	2010/03/15	19.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	7.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.20	Put	Currency Future	8,838.0000	8,800.0000	(0.430)	0	0	0
20/10/2009	£ / R	2010/03/15	14.95	Call	Currency Future	84.0000	85.0000	1.190	0	0	0
20/10/2009	£ / R	2010/03/15	13.35	Call	Currency Future	251.0000	256.0000	1.992	0	0	0
20/10/2009	£ / R	2010/03/15	19.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	21.20	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	10.95	Call	Currency Future	1,499.0000	1,535.0000	2.402	0	0	0
20/10/2009	£ / R	2010/03/15	13.35	Put	Currency Future	1,235.0000	1,202.0000	(2.672)	0	0	0
20/10/2009	£ / R	2010/03/15	17.15	Put	Currency Future	4,806.0000	4,768.0000	(0.791)	0	0	0
20/10/2009	£ / R	2010/03/15	15.35	Put	Currency Future	3,046.0000	3,009.0000	(1.215)	0	0	0
20/10/2009	£ / R	2010/03/15	9.60	Call	Currency Future	2,792.0000	2,830.0000	1.361	0	0	0
20/10/2009	£ / R	2010/03/15	14.85	Put	Currency Future	2,574.0000	2,537.0000	(1.437)	0	0	0
20/10/2009	£ / R	2010/03/15	14.10	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
20/10/2009	£ / R	2010/03/15	21.15	Put	Currency Future	8,788.0000	8,750.0000	(0.432)	0	0	0
20/10/2009	£ / R	2010/03/15	16.35	Put	Currency Future	4,015.0000	3,977.0000	(0.946)	0	0	0
20/10/2009	£ / R	2010/03/15	9.35	Put	Currency Future	21.0000	21.0000	-	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
20/10/2009	£ / R 2010/03/15	9.60	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/10/2009	£ / R 2010/03/15	8.95	Call	Currency Future	3,430.0000	3,468.0000	1.108	0	0	0
20/10/2009	£ / R 2010/03/15	19.40	Put	Currency Future	7,044.0000	7,006.0000	(0.539)	0	0	0
20/10/2009	£ / R 2010/03/15	14.85	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
20/10/2009	£ / R 2010/03/15	13.95	Call	Currency Future	168.0000	170.0000	1.190	0	0	0
20/10/2009	£ / R 2010/03/15	19.15	Put	Currency Future	6,795.0000	6,757.0000	(0.559)	0	0	0
20/10/2009	£ / R 2010/03/15	8.00	Call	Currency Future	4,369.0000	4,407.0000	0.870	0	0	0
20/10/2009	£ / R 2010/03/15	10.35	Put	Currency Future	45.0000	45.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	17.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	17.85	Put	Currency Future	5,502.0000	5,463.0000	(0.709)	0	0	0
20/10/2009	£ / R 2010/03/15	13.70	Put	Currency Future	1,531.0000	1,497.0000	(2.221)	0	0	0
20/10/2009	£ / R 2010/03/15	13.15	Put	Currency Future	1,073.0000	1,041.0000	(2.982)	0	0	0
20/10/2009	£ / R 2010/03/15	21.15	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	10.35	Call	Currency Future	2,061.0000	2,099.0000	1.844	0	0	0
20/10/2009	£ / R 2010/03/15	17.60	Put	Currency Future	5,253.0000	5,215.0000	(0.723)	0	0	0
20/10/2009	£ / R 2010/03/15	17.85	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	14.10	Put	Currency Future	1,887.0000	1,850.0000	(1.961)	0	0	0
20/10/2009	£ / R 2010/03/15	21.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	15.85	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
20/10/2009	£ / R 2010/03/15	17.05	Put	Currency Future	4,707.0000	4,669.0000	(0.807)	0	0	0
20/10/2009	£ / R 2010/03/15	11.35	Call	Currency Future	1,141.0000	1,175.0000	2.980	0	0	0
20/10/2009	£ / R 2010/03/15	8.95	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	£ / R 2010/03/15	16.85	Put	Currency Future	4,509.0000	4,471.0000	(0.843)	0	0	0
20/10/2009	£ / R 2010/03/15	13.70	Call	Currency Future	197.0000	201.0000	2.030	0	0	0
20/10/2009	£ / R 2010/03/15	13.75	Put	Currency Future	1,575.0000	1,540.0000	(2.222)	0	0	0
20/10/2009	£ / R 2010/03/15	14.15	Put	Currency Future	1,932.0000	1,896.0000	(1.863)	0	0	0
20/10/2009	£ / R 2010/03/15	15.05	Put	Currency Future	2,762.0000	2,725.0000	(1.340)	0	0	0
20/10/2009	£ / R 2010/03/15	21.35	Put	Currency Future	8,988.0000	8,949.0000	(0.434)	0	0	0
20/10/2009	£ / R 2010/03/15	18.95	Put	Currency Future	6,596.0000	6,558.0000	(0.576)	0	0	0
20/10/2009	£ / R 2010/03/15	8.90	Call	Currency Future	3,479.0000	3,517.0000	1.092	0	0	0
20/10/2009	£ / R 2010/03/15	15.85	Put	Currency Future	3,528.0000	3,490.0000	(1.077)	0	0	0
20/10/2009	£ / R 2010/03/15	13.30	Put	Currency Future	1,194.0000	1,161.0000	(2.764)	0	0	0
20/10/2009	£ / R 2010/03/15	14.15	Call	Currency Future	148.0000	150.0000	1.351	0	0	0
20/10/2009	£ / R 2010/03/15	9.00	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	£ / R 2010/03/15	16.60	Put	Currency Future	4,262.0000	4,224.0000	(0.892)	0	0	0
20/10/2009	£ / R 2010/03/15	18.95	Call	Currency Future	12.0000	12.0000	-	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
20/10/2009	£ / R 2010/03/15	18.90	Put	Currency Future	6,546.0000	6,508.0000	(0.581)	0	0	0
20/10/2009	£ / R 2010/03/15	16.85	Call	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	8.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	13.75	Call	Currency Future	191.0000	194.0000	1.571	0	0	0
20/10/2009	£ / R 2010/03/15	14.00	Call	Currency Future	162.0000	165.0000	1.852	0	0	0
20/10/2009	£ / R 2010/03/15	14.00	Put	Currency Future	1,796.0000	1,761.0000	(1.949)	0	0	0
20/10/2009	£ / R 2010/03/15	9.00	Call	Currency Future	3,381.0000	3,419.0000	1.124	0	0	0
20/10/2009	£ / R 2010/03/15	16.60	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	17.05	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	15.60	Put	Currency Future	3,286.0000	3,249.0000	(1.126)	0	0	0
20/10/2009	£ / R 2010/03/15	20.95	Put	Currency Future	8,589.0000	8,550.0000	(0.454)	0	0	0
20/10/2009	£ / R 2010/03/15	15.60	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
20/10/2009	£ / R 2010/03/15	20.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	15.05	Call	Currency Future	78.0000	79.0000	1.282	0	0	0
20/10/2009	£ / R 2010/03/15	10.60	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
20/10/2009	£ / R 2010/03/15	9.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	11.60	Call	Currency Future	957.0000	983.0000	2.717	0	0	0
20/10/2009	£ / R 2010/03/15	11.05	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
20/10/2009	£ / R 2010/03/15	14.60	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
20/10/2009	£ / R 2010/03/15	14.70	Put	Currency Future	2,435.0000	2,398.0000	(1.520)	0	0	0
20/10/2009	£ / R 2010/03/15	9.05	Call	Currency Future	3,331.0000	3,369.0000	1.141	0	0	0
20/10/2009	£ / R 2010/03/15	14.60	Put	Currency Future	2,343.0000	2,306.0000	(1.579)	0	0	0
20/10/2009	£ / R 2010/03/15	19.10	Put	Currency Future	6,745.0000	6,707.0000	(0.563)	0	0	0
20/10/2009	£ / R 2010/03/15	11.60	Put	Currency Future	191.0000	179.0000	(6.283)	0	0	0
20/10/2009	£ / R 2010/03/15	10.60	Call	Currency Future	1,824.0000	1,861.0000	2.029	0	0	0
20/10/2009	£ / R 2010/03/15	17.50	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	19.20	Put	Currency Future	6,845.0000	6,807.0000	(0.555)	0	0	0
20/10/2009	£ / R 2010/03/15	9.50	Call	Currency Future	2,890.0000	2,928.0000	1.315	0	0	0
20/10/2009	£ / R 2010/03/15	9.50	Put	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	19.20	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	15.35	Call	Currency Future	62.0000	64.0000	3.226	0	0	0
20/10/2009	£ / R 2010/03/15	17.20	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	17.20	Put	Currency Future	4,856.0000	4,818.0000	(0.783)	0	0	0
20/10/2009	£ / R 2010/03/15	10.50	Call	Currency Future	1,919.0000	1,956.0000	1.928	0	0	0
20/10/2009	£ / R 2010/03/15	10.50	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
20/10/2009	£ / R 2010/03/15	11.50	Call	Currency Future	1,028.0000	1,056.0000	2.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R 2010/03/15	16.50	Put	Currency Future	4,163.0000	4,125.0000	(0.913)	0	0	0
20/10/2009	£ / R 2010/03/15	16.50	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	11.50	Put	Currency Future	162.0000	151.0000	(6.790)	0	0	0
20/10/2009	£ / R 2010/03/15	15.50	Put	Currency Future	3,190.0000	3,153.0000	(1.160)	0	0	0
20/10/2009	£ / R 2010/03/15	10.20	Put	Currency Future	40.0000	40.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	14.50	Put	Currency Future	2,251.0000	2,215.0000	(1.599)	0	0	0
20/10/2009	£ / R 2010/03/15	15.50	Call	Currency Future	56.0000	57.0000	1.786	0	0	0
20/10/2009	£ / R 2010/03/15	11.20	Call	Currency Future	1,273.0000	1,308.0000	2.749	0	0	0
20/10/2009	£ / R 2010/03/15	17.50	Put	Currency Future	5,154.0000	5,115.0000	(0.757)	0	0	0
20/10/2009	£ / R 2010/03/15	15.20	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
20/10/2009	£ / R 2010/03/15	14.50	Call	Currency Future	117.0000	120.0000	2.564	0	0	0
20/10/2009	£ / R 2010/03/15	11.20	Put	Currency Future	107.0000	103.0000	(3.738)	0	0	0
20/10/2009	£ / R 2010/03/15	10.20	Call	Currency Future	2,206.0000	2,244.0000	1.723	0	0	0
20/10/2009	£ / R 2010/03/15	20.90	Put	Currency Future	8,539.0000	8,501.0000	(0.445)	0	0	0
20/10/2009	£ / R 2010/03/15	9.20	Put	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	9.20	Call	Currency Future	3,184.0000	3,222.0000	1.193	0	0	0
20/10/2009	£ / R 2010/03/15	15.20	Put	Currency Future	2,904.0000	2,866.0000	(1.309)	0	0	0
20/10/2009	£ / R 2010/03/15	20.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	13.40	Call	Currency Future	242.0000	247.0000	2.066	0	0	0
20/10/2009	£ / R 2010/03/15	8.85	Call	Currency Future	3,528.0000	3,566.0000	1.077	0	0	0
20/10/2009	£ / R 2010/03/15	11.05	Call	Currency Future	1,408.0000	1,443.0000	2.486	0	0	0
20/10/2009	£ / R 2010/03/15	13.40	Put	Currency Future	1,276.0000	1,243.0000	(2.586)	0	0	0
20/10/2009	£ / R 2010/03/15	13.65	Put	Currency Future	1,488.0000	1,453.0000	(2.352)	0	0	0
20/10/2009	£ / R 2010/03/15	20.85	Put	Currency Future	8,489.0000	8,451.0000	(0.448)	0	0	0
20/10/2009	£ / R 2010/03/15	20.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	13.65	Call	Currency Future	204.0000	208.0000	1.961	0	0	0
20/10/2009	£ / R 2010/03/15	8.85	Put	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	18.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	9.15	Call	Currency Future	3,233.0000	3,271.0000	1.175	0	0	0
20/10/2009	£ / R 2010/03/15	9.15	Put	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R 2010/03/15	18.85	Put	Currency Future	6,497.0000	6,458.0000	(0.600)	0	0	0
20/10/2009	£ / R 2010/03/15	11.80	Call	Currency Future	824.0000	848.0000	2.913	0	0	0
20/10/2009	£ / R 2010/03/15	10.80	Put	Currency Future	71.0000	69.0000	(2.817)	0	0	0
20/10/2009	£ / R 2010/03/15	9.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
20/10/2009	£ / R 2010/03/15	9.80	Call	Currency Future	2,596.0000	2,634.0000	1.464	0	0	0
20/10/2009	£ / R 2010/03/15	10.80	Call	Currency Future	1,637.0000	1,674.0000	2.260	0	0	0

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20/10/2009	£ / R	2010/03/15	11.80	Put	Currency Future	258.0000	244.0000	(5.426)	0	0	0
20/10/2009	£ / R	2010/03/15	14.80	Put	Currency Future	2,527.0000	2,491.0000	(1.425)	0	0	0
20/10/2009	£ / R	2010/03/15	15.80	Call	Currency Future	45.0000	46.0000	2.222	0	0	0
20/10/2009	£ / R	2010/03/15	14.80	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
20/10/2009	£ / R	2010/03/15	17.80	Put	Currency Future	5,452.0000	5,414.0000	(0.697)	0	0	0
20/10/2009	£ / R	2010/03/15	16.80	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.80	Put	Currency Future	3,479.0000	3,442.0000	(1.064)	0	0	0
20/10/2009	£ / R	2010/03/15	17.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	16.80	Put	Currency Future	4,460.0000	4,421.0000	(0.874)	0	0	0
20/10/2009	£ / R	2010/03/15	11.70	Put	Currency Future	223.0000	210.0000	(5.830)	0	0	0
20/10/2009	£ / R	2010/03/15	11.70	Call	Currency Future	889.0000	914.0000	2.812	0	0	0
20/10/2009	£ / R	2010/03/15	10.70	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
20/10/2009	£ / R	2010/03/15	12.70	Call	Currency Future	404.0000	414.0000	2.475	0	0	0
20/10/2009	£ / R	2010/03/15	12.70	Put	Currency Future	738.0000	710.0000	(3.794)	0	0	0
20/10/2009	£ / R	2010/03/15	15.70	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
20/10/2009	£ / R	2010/03/15	16.70	Put	Currency Future	4,361.0000	4,322.0000	(0.894)	0	0	0
20/10/2009	£ / R	2010/03/15	16.70	Call	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	15.70	Put	Currency Future	3,383.0000	3,345.0000	(1.123)	0	0	0
20/10/2009	£ / R	2010/03/15	17.70	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/03/15	9.70	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/10/2009	£ / R	2010/03/15	9.70	Call	Currency Future	2,694.0000	2,732.0000	1.411	0	0	0
20/10/2009	£ / R	2010/03/15	17.70	Put	Currency Future	5,353.0000	5,314.0000	(0.729)	0	0	0
20/10/2009	£ / R	2010/03/15	10.70	Call	Currency Future	1,730.0000	1,767.0000	2.139	0	0	0
20/10/2009	£ / R	2010/06/14			Currency Future	12.5691	12.6070	0.302	0.0000	0.0000	519
20/10/2009	£ / R	2010/06/14	16.35	Call	Currency Future	107.0000	109.0000	1.869	0	0	0
20/10/2009	£ / R	2010/06/14	10.50	Call	Currency Future	2,133.0000	2,171.0000	1.782	0	0	0
20/10/2009	£ / R	2010/06/14	18.70	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.15	Call	Currency Future	117.0000	118.0000	0.855	0	0	0
20/10/2009	£ / R	2010/06/14	19.65	Put	Currency Future	7,103.0000	7,065.0000	(0.535)	0	0	0
20/10/2009	£ / R	2010/06/14	9.80	Put	Currency Future	44.0000	44.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	22.30	Put	Currency Future	9,737.0000	9,699.0000	(0.390)	0	0	0
20/10/2009	£ / R	2010/06/14	11.15	Call	Currency Future	1,560.0000	1,592.0000	2.051	0	0	0
20/10/2009	£ / R	2010/06/14	20.40	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.15	Put	Currency Future	3,698.0000	3,661.0000	(1.001)	0	0	0
20/10/2009	£ / R	2010/06/14	17.05	Call	Currency Future	73.0000	75.0000	2.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	19.65	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.80	Call	Currency Future	1,861.0000	1,895.0000	1.827	0	0	0
20/10/2009	£ / R	2010/06/14	8.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	£ / R	2010/06/14	8.40	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	£ / R	2010/06/14	10.50	Put	Currency Future	64.0000	64.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	14.70	Call	Currency Future	231.0000	235.0000	1.732	0	0	0
20/10/2009	£ / R	2010/06/14	18.05	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
20/10/2009	£ / R	2010/06/14	11.65	Put	Currency Future	253.0000	240.0000	(5.138)	0	0	0
20/10/2009	£ / R	2010/06/14	9.80	Call	Currency Future	2,813.0000	2,851.0000	1.351	0	0	0
20/10/2009	£ / R	2010/06/14	16.60	Put	Currency Future	4,127.0000	4,091.0000	(0.872)	0	0	0
20/10/2009	£ / R	2010/06/14	18.65	Put	Currency Future	6,110.0000	6,072.0000	(0.622)	0	0	0
20/10/2009	£ / R	2010/06/14	8.40	Call	Currency Future	4,184.0000	4,221.0000	0.884	0	0	0
20/10/2009	£ / R	2010/06/14	12.50	Call	Currency Future	709.0000	725.0000	2.257	0	0	0
20/10/2009	£ / R	2010/06/14	8.70	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/10/2009	£ / R	2010/06/14	18.15	Put	Currency Future	5,619.0000	5,582.0000	(0.658)	0	0	0
20/10/2009	£ / R	2010/06/14	18.05	Put	Currency Future	5,521.0000	5,484.0000	(0.670)	0	0	0
20/10/2009	£ / R	2010/06/14	10.65	Put	Currency Future	75.0000	72.0000	(4.000)	0	0	0
20/10/2009	£ / R	2010/06/14	10.80	Put	Currency Future	91.0000	88.0000	(3.297)	0	0	0
20/10/2009	£ / R	2010/06/14	16.60	Call	Currency Future	96.0000	98.0000	2.083	0	0	0
20/10/2009	£ / R	2010/06/14	12.75	Put	Currency Future	795.0000	769.0000	(3.270)	0	0	0
20/10/2009	£ / R	2010/06/14	20.15	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
20/10/2009	£ / R	2010/06/14	20.40	Put	Currency Future	7,849.0000	7,811.0000	(0.484)	0	0	0
20/10/2009	£ / R	2010/06/14	12.50	Put	Currency Future	639.0000	618.0000	(3.286)	0	0	0
20/10/2009	£ / R	2010/06/14	8.70	Call	Currency Future	3,891.0000	3,928.0000	0.951	0	0	0
20/10/2009	£ / R	2010/06/14	10.65	Call	Currency Future	1,994.0000	2,029.0000	1.755	0	0	0
20/10/2009	£ / R	2010/06/14	11.10	Call	Currency Future	1,602.0000	1,634.0000	1.998	0	0	0
20/10/2009	£ / R	2010/06/14	22.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	20.15	Put	Currency Future	7,600.0000	7,563.0000	(0.487)	0	0	0
20/10/2009	£ / R	2010/06/14	18.00	Call	Currency Future	42.0000	43.0000	2.381	0	0	0
20/10/2009	£ / R	2010/06/14	14.50	Call	Currency Future	254.0000	258.0000	1.575	0	0	0
20/10/2009	£ / R	2010/06/14	17.05	Put	Currency Future	4,554.0000	4,518.0000	(0.791)	0	0	0
20/10/2009	£ / R	2010/06/14	8.05	Call	Currency Future	4,527.0000	4,565.0000	0.839	0	0	0
20/10/2009	£ / R	2010/06/14	11.80	Put	Currency Future	307.0000	292.0000	(4.886)	0	0	0
20/10/2009	£ / R	2010/06/14	12.10	Call	Currency Future	902.0000	923.0000	2.328	0	0	0
20/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	631.0000	644.0000	2.060	0	0	0
20/10/2009	£ / R	2010/06/14	20.30	Call	Currency Future	19.0000	19.0000	-	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
20/10/2009	£ / R	2010/06/14	18.65	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	18.00	Put	Currency Future	5,473.0000	5,436.0000	(0.676)	0	0	0
20/10/2009	£ / R	2010/06/14	22.00	Put	Currency Future	9,438.0000	9,401.0000	(0.392)	0	0	0
20/10/2009	£ / R	2010/06/14	11.65	Call	Currency Future	1,172.0000	1,197.0000	2.133	0	0	0
20/10/2009	£ / R	2010/06/14	12.10	Put	Currency Future	433.0000	416.0000	(3.926)	0	0	0
20/10/2009	£ / R	2010/06/14	15.80	Call	Currency Future	136.0000	138.0000	1.471	0	0	0
20/10/2009	£ / R	2010/06/14	20.30	Put	Currency Future	7,750.0000	7,712.0000	(0.490)	0	0	0
20/10/2009	£ / R	2010/06/14	17.15	Put	Currency Future	4,650.0000	4,614.0000	(0.774)	0	0	0
20/10/2009	£ / R	2010/06/14	16.75	Put	Currency Future	4,269.0000	4,233.0000	(0.843)	0	0	0
20/10/2009	£ / R	2010/06/14	14.70	Put	Currency Future	2,362.0000	2,328.0000	(1.439)	0	0	0
20/10/2009	£ / R	2010/06/14	8.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	15.60	Call	Currency Future	149.0000	151.0000	1.342	0	0	0
20/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	762.0000	737.0000	(3.281)	0	0	0
20/10/2009	£ / R	2010/06/14	17.15	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
20/10/2009	£ / R	2010/06/14	17.00	Put	Currency Future	4,507.0000	4,470.0000	(0.821)	0	0	0
20/10/2009	£ / R	2010/06/14	18.15	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
20/10/2009	£ / R	2010/06/14	15.60	Put	Currency Future	3,180.0000	3,144.0000	(1.132)	0	0	0
20/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,508.0000	3,472.0000	(1.026)	0	0	0
20/10/2009	£ / R	2010/06/14	15.65	Put	Currency Future	3,227.0000	3,191.0000	(1.116)	0	0	0
20/10/2009	£ / R	2010/06/14	17.00	Call	Currency Future	76.0000	77.0000	1.316	0	0	0
20/10/2009	£ / R	2010/06/14	11.80	Call	Currency Future	1,076.0000	1,099.0000	2.138	0	0	0
20/10/2009	£ / R	2010/06/14	17.95	Call	Currency Future	43.0000	44.0000	2.326	0	0	0
20/10/2009	£ / R	2010/06/14	9.65	Call	Currency Future	2,960.0000	2,997.0000	1.250	0	0	0
20/10/2009	£ / R	2010/06/14	15.00	Call	Currency Future	198.0000	202.0000	2.020	0	0	0
20/10/2009	£ / R	2010/06/14	16.70	Call	Currency Future	90.0000	92.0000	2.222	0	0	0
20/10/2009	£ / R	2010/06/14	19.75	Put	Currency Future	7,202.0000	7,165.0000	(0.514)	0	0	0
20/10/2009	£ / R	2010/06/14	11.10	Put	Currency Future	132.0000	127.0000	(3.788)	0	0	0
20/10/2009	£ / R	2010/06/14	17.95	Put	Currency Future	5,424.0000	5,387.0000	(0.682)	0	0	0
20/10/2009	£ / R	2010/06/14	12.75	Call	Currency Future	614.0000	626.0000	1.954	0	0	0
20/10/2009	£ / R	2010/06/14	8.15	Call	Currency Future	4,429.0000	4,466.0000	0.835	0	0	0
20/10/2009	£ / R	2010/06/14	17.40	Put	Currency Future	4,890.0000	4,854.0000	(0.736)	0	0	0
20/10/2009	£ / R	2010/06/14	22.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.75	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
20/10/2009	£ / R	2010/06/14	19.95	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	11.30	Put	Currency Future	167.0000	161.0000	(3.593)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	9.65	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/10/2009	£ / R	2010/06/14	15.00	Put	Currency Future	2,629.0000	2,595.0000	(1.293)	0	0	0
20/10/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,842.0000	4,806.0000	(0.743)	0	0	0
20/10/2009	£ / R	2010/06/14	22.15	Put	Currency Future	9,588.0000	9,550.0000	(0.396)	0	0	0
20/10/2009	£ / R	2010/06/14	19.95	Put	Currency Future	7,401.0000	7,363.0000	(0.513)	0	0	0
20/10/2009	£ / R	2010/06/14	12.85	Put	Currency Future	862.0000	835.0000	(3.132)	0	0	0
20/10/2009	£ / R	2010/06/14	15.65	Call	Currency Future	146.0000	148.0000	1.370	0	0	0
20/10/2009	£ / R	2010/06/14	16.00	Put	Currency Future	3,556.0000	3,519.0000	(1.040)	0	0	0
20/10/2009	£ / R	2010/06/14	17.35	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
20/10/2009	£ / R	2010/06/14	9.50	Call	Currency Future	3,106.0000	3,144.0000	1.223	0	0	0
20/10/2009	£ / R	2010/06/14	16.05	Call	Currency Future	122.0000	124.0000	1.639	0	0	0
20/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
20/10/2009	£ / R	2010/06/14	11.15	Put	Currency Future	141.0000	135.0000	(4.255)	0	0	0
20/10/2009	£ / R	2010/06/14	17.55	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
20/10/2009	£ / R	2010/06/14	8.65	Call	Currency Future	3,940.0000	3,978.0000	0.964	0	0	0
20/10/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,888.0000	3,852.0000	(0.926)	0	0	0
20/10/2009	£ / R	2010/06/14	18.60	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	8.60	Call	Currency Future	3,989.0000	4,027.0000	0.953	0	0	0
20/10/2009	£ / R	2010/06/14	17.40	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
20/10/2009	£ / R	2010/06/14	9.50	Put	Currency Future	37.0000	37.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.70	Put	Currency Future	4,221.0000	4,185.0000	(0.853)	0	0	0
20/10/2009	£ / R	2010/06/14	22.00	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
20/10/2009	£ / R	2010/06/14	21.65	Put	Currency Future	9,090.0000	9,052.0000	(0.418)	0	0	0
20/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	930.0000	903.0000	(2.903)	0	0	0
20/10/2009	£ / R	2010/06/14	12.70	Put	Currency Future	762.0000	737.0000	(3.281)	0	0	0
20/10/2009	£ / R	2010/06/14	11.40	Put	Currency Future	187.0000	180.0000	(3.743)	0	0	0
20/10/2009	£ / R	2010/06/14	18.35	Call	Currency Future	34.0000	35.0000	2.941	0	0	0
20/10/2009	£ / R	2010/06/14	19.85	Put	Currency Future	7,302.0000	7,264.0000	(0.520)	0	0	0
20/10/2009	£ / R	2010/06/14	8.25	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/10/2009	£ / R	2010/06/14	11.95	Put	Currency Future	367.0000	351.0000	(4.360)	0	0	0
20/10/2009	£ / R	2010/06/14	21.45	Put	Currency Future	8,891.0000	8,854.0000	(0.416)	0	0	0
20/10/2009	£ / R	2010/06/14	16.40	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
20/10/2009	£ / R	2010/06/14	15.35	Call	Currency Future	168.0000	170.0000	1.190	0	0	0
20/10/2009	£ / R	2010/06/14	21.85	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	20.00	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	8.25	Call	Currency Future	4,331.0000	4,368.0000	0.854	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	10.45	Call	Currency Future	2,181.0000	2,219.0000	1.742	0	0	0
20/10/2009	£ / R	2010/06/14	12.40	Put	Currency Future	584.0000	563.0000	(3.596)	0	0	0
20/10/2009	£ / R	2010/06/14	11.30	Call	Currency Future	1,436.0000	1,468.0000	2.228	0	0	0
20/10/2009	£ / R	2010/06/14	11.60	Call	Currency Future	1,206.0000	1,231.0000	2.073	0	0	0
20/10/2009	£ / R	2010/06/14	15.75	Call	Currency Future	139.0000	141.0000	1.439	0	0	0
20/10/2009	£ / R	2010/06/14	18.35	Put	Currency Future	5,815.0000	5,778.0000	(0.636)	0	0	0
20/10/2009	£ / R	2010/06/14	20.70	Put	Currency Future	8,147.0000	8,110.0000	(0.454)	0	0	0
20/10/2009	£ / R	2010/06/14	21.85	Put	Currency Future	9,289.0000	9,251.0000	(0.409)	0	0	0
20/10/2009	£ / R	2010/06/14	22.05	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.45	Put	Currency Future	6,904.0000	6,866.0000	(0.550)	0	0	0
20/10/2009	£ / R	2010/06/14	12.70	Call	Currency Future	631.0000	644.0000	2.060	0	0	0
20/10/2009	£ / R	2010/06/14	10.10	Put	Currency Future	51.0000	51.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	22.35	Put	Currency Future	9,787.0000	9,749.0000	(0.388)	0	0	0
20/10/2009	£ / R	2010/06/14	14.75	Put	Currency Future	2,406.0000	2,372.0000	(1.413)	0	0	0
20/10/2009	£ / R	2010/06/14	19.85	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.95	Call	Currency Future	1,730.0000	1,763.0000	1.908	0	0	0
20/10/2009	£ / R	2010/06/14	10.30	Call	Currency Future	2,326.0000	2,364.0000	1.634	0	0	0
20/10/2009	£ / R	2010/06/14	10.10	Call	Currency Future	2,521.0000	2,558.0000	1.468	0	0	0
20/10/2009	£ / R	2010/06/14	22.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	14.75	Call	Currency Future	225.0000	229.0000	1.778	0	0	0
20/10/2009	£ / R	2010/06/14	21.90	Put	Currency Future	9,339.0000	9,301.0000	(0.407)	0	0	0
20/10/2009	£ / R	2010/06/14	16.50	Call	Currency Future	101.0000	102.0000	0.990	0	0	0
20/10/2009	£ / R	2010/06/14	18.70	Put	Currency Future	6,160.0000	6,122.0000	(0.617)	0	0	0
20/10/2009	£ / R	2010/06/14	17.85	Put	Currency Future	5,326.0000	5,290.0000	(0.676)	0	0	0
20/10/2009	£ / R	2010/06/14	20.00	Put	Currency Future	7,451.0000	7,413.0000	(0.510)	0	0	0
20/10/2009	£ / R	2010/06/14	18.80	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.75	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.95	Put	Currency Future	110.0000	106.0000	(3.636)	0	0	0
20/10/2009	£ / R	2010/06/14	21.45	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
20/10/2009	£ / R	2010/06/14	11.20	Put	Currency Future	149.0000	143.0000	(4.027)	0	0	0
20/10/2009	£ / R	2010/06/14	20.35	Put	Currency Future	7,800.0000	7,762.0000	(0.487)	0	0	0
20/10/2009	£ / R	2010/06/14	15.75	Put	Currency Future	3,320.0000	3,284.0000	(1.084)	0	0	0
20/10/2009	£ / R	2010/06/14	20.65	Put	Currency Future	8,098.0000	8,060.0000	(0.469)	0	0	0
20/10/2009	£ / R	2010/06/14	15.50	Call	Currency Future	156.0000	158.0000	1.282	0	0	0
20/10/2009	£ / R	2010/06/14	20.70	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
20/10/2009	£ / R	2010/06/14	17.85	Call	Currency Future	46.0000	47.0000	2.174	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	15.05	Put	Currency Future	2,675.0000	2,640.0000	(1.308)	0	0	0
20/10/2009	£ / R	2010/06/14	18.80	Put	Currency Future	6,259.0000	6,221.0000	(0.607)	0	0	0
20/10/2009	£ / R	2010/06/14	21.75	Put	Currency Future	9,190.0000	9,152.0000	(0.413)	0	0	0
20/10/2009	£ / R	2010/06/14	11.95	Call	Currency Future	986.0000	1,008.0000	2.231	0	0	0
20/10/2009	£ / R	2010/06/14	11.20	Call	Currency Future	1,518.0000	1,550.0000	2.108	0	0	0
20/10/2009	£ / R	2010/06/14	11.60	Put	Currency Future	236.0000	224.0000	(5.085)	0	0	0
20/10/2009	£ / R	2010/06/14	16.75	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
20/10/2009	£ / R	2010/06/14	8.65	Put	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.90	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.90	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
20/10/2009	£ / R	2010/06/14	15.85	Put	Currency Future	3,414.0000	3,378.0000	(1.054)	0	0	0
20/10/2009	£ / R	2010/06/14	16.05	Put	Currency Future	3,603.0000	3,567.0000	(0.999)	0	0	0
20/10/2009	£ / R	2010/06/14	20.80	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
20/10/2009	£ / R	2010/06/14	12.95	Call	Currency Future	549.0000	560.0000	2.004	0	0	0
20/10/2009	£ / R	2010/06/14	22.05	Put	Currency Future	9,488.0000	9,450.0000	(0.401)	0	0	0
20/10/2009	£ / R	2010/06/14	10.20	Put	Currency Future	54.0000	54.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.10	Call	Currency Future	119.0000	121.0000	1.681	0	0	0
20/10/2009	£ / R	2010/06/14	10.40	Call	Currency Future	2,230.0000	2,267.0000	1.659	0	0	0
20/10/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,903.0000	2,867.0000	(1.240)	0	0	0
20/10/2009	£ / R	2010/06/14	17.90	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
20/10/2009	£ / R	2010/06/14	15.40	Put	Currency Future	2,995.0000	2,959.0000	(1.202)	0	0	0
20/10/2009	£ / R	2010/06/14	11.55	Put	Currency Future	221.0000	212.0000	(4.072)	0	0	0
20/10/2009	£ / R	2010/06/14	20.80	Put	Currency Future	8,246.0000	8,209.0000	(0.449)	0	0	0
20/10/2009	£ / R	2010/06/14	20.05	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	12.85	Call	Currency Future	581.0000	592.0000	1.893	0	0	0
20/10/2009	£ / R	2010/06/14	13.20	Call	Currency Future	480.0000	489.0000	1.875	0	0	0
20/10/2009	£ / R	2010/06/14	20.60	Put	Currency Future	8,048.0000	8,011.0000	(0.460)	0	0	0
20/10/2009	£ / R	2010/06/14	20.35	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	17.75	Call	Currency Future	48.0000	49.0000	2.083	0	0	0
20/10/2009	£ / R	2010/06/14	14.65	Call	Currency Future	237.0000	241.0000	1.688	0	0	0
20/10/2009	£ / R	2010/06/14	16.30	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
20/10/2009	£ / R	2010/06/14	15.90	Put	Currency Future	3,461.0000	3,425.0000	(1.040)	0	0	0
20/10/2009	£ / R	2010/06/14	15.40	Call	Currency Future	164.0000	166.0000	1.220	0	0	0
20/10/2009	£ / R	2010/06/14	9.55	Call	Currency Future	3,058.0000	3,095.0000	1.210	0	0	0
20/10/2009	£ / R	2010/06/14	20.05	Put	Currency Future	7,501.0000	7,463.0000	(0.507)	0	0	0
20/10/2009	£ / R	2010/06/14	13.20	Put	Currency Future	1,111.0000	1,082.0000	(2.610)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	17.60	Put	Currency Future	5,084.0000	5,047.0000	(0.728)	0	0	0
20/10/2009	£ / R	2010/06/14	11.40	Call	Currency Future	1,356.0000	1,387.0000	2.286	0	0	0
20/10/2009	£ / R	2010/06/14	20.65	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,948.0000	2,913.0000	(1.187)	0	0	0
20/10/2009	£ / R	2010/06/14	17.90	Put	Currency Future	5,375.0000	5,338.0000	(0.688)	0	0	0
20/10/2009	£ / R	2010/06/14	10.90	Put	Currency Future	104.0000	99.0000	(4.808)	0	0	0
20/10/2009	£ / R	2010/06/14	16.80	Put	Currency Future	4,316.0000	4,280.0000	(0.834)	0	0	0
20/10/2009	£ / R	2010/06/14	18.60	Put	Currency Future	6,061.0000	6,023.0000	(0.627)	0	0	0
20/10/2009	£ / R	2010/06/14	20.20	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	8.60	Put	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.40	Put	Currency Future	61.0000	60.0000	(1.639)	0	0	0
20/10/2009	£ / R	2010/06/14	14.65	Put	Currency Future	2,317.0000	2,284.0000	(1.424)	0	0	0
20/10/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,841.0000	3,804.0000	(0.963)	0	0	0
20/10/2009	£ / R	2010/06/14	16.90	Put	Currency Future	4,411.0000	4,375.0000	(0.816)	0	0	0
20/10/2009	£ / R	2010/06/14	15.85	Call	Currency Future	133.0000	135.0000	1.504	0	0	0
20/10/2009	£ / R	2010/06/14	15.05	Call	Currency Future	194.0000	197.0000	1.546	0	0	0
20/10/2009	£ / R	2010/06/14	16.80	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
20/10/2009	£ / R	2010/06/14	12.40	Call	Currency Future	753.0000	770.0000	2.258	0	0	0
20/10/2009	£ / R	2010/06/14	10.30	Put	Currency Future	57.0000	57.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.10	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
20/10/2009	£ / R	2010/06/14	16.40	Put	Currency Future	3,936.0000	3,899.0000	(0.940)	0	0	0
20/10/2009	£ / R	2010/06/14	17.30	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
20/10/2009	£ / R	2010/06/14	15.90	Call	Currency Future	130.0000	132.0000	1.538	0	0	0
20/10/2009	£ / R	2010/06/14	18.40	Put	Currency Future	5,864.0000	5,827.0000	(0.631)	0	0	0
20/10/2009	£ / R	2010/06/14	15.95	Put	Currency Future	3,508.0000	3,472.0000	(1.026)	0	0	0
20/10/2009	£ / R	2010/06/14	9.55	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
20/10/2009	£ / R	2010/06/14	14.80	Put	Currency Future	2,450.0000	2,416.0000	(1.388)	0	0	0
20/10/2009	£ / R	2010/06/14	12.80	Put	Currency Future	828.0000	802.0000	(3.140)	0	0	0
20/10/2009	£ / R	2010/06/14	22.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	20.60	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
20/10/2009	£ / R	2010/06/14	11.35	Put	Currency Future	177.0000	170.0000	(3.955)	0	0	0
20/10/2009	£ / R	2010/06/14	15.30	Call	Currency Future	172.0000	174.0000	1.163	0	0	0
20/10/2009	£ / R	2010/06/14	18.40	Call	Currency Future	33.0000	34.0000	3.030	0	0	0
20/10/2009	£ / R	2010/06/14	8.80	Put	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	20.20	Put	Currency Future	7,650.0000	7,612.0000	(0.497)	0	0	0
20/10/2009	£ / R	2010/06/14	19.10	Put	Currency Future	6,556.0000	6,519.0000	(0.564)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R 2010/06/14	16.00	Call	Currency Future	125.0000	126.0000	0.800	0	0	0
20/10/2009	£ / R 2010/06/14	18.30	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
20/10/2009	£ / R 2010/06/14	19.90	Put	Currency Future	7,352.0000	7,314.0000	(0.517)	0	0	0
20/10/2009	£ / R 2010/06/14	10.55	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
20/10/2009	£ / R 2010/06/14	12.80	Call	Currency Future	597.0000	609.0000	2.010	0	0	0
20/10/2009	£ / R 2010/06/14	10.20	Call	Currency Future	2,423.0000	2,461.0000	1.568	0	0	0
20/10/2009	£ / R 2010/06/14	17.60	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
20/10/2009	£ / R 2010/06/14	17.30	Put	Currency Future	4,794.0000	4,758.0000	(0.751)	0	0	0
20/10/2009	£ / R 2010/06/14	19.90	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	11.55	Call	Currency Future	1,240.0000	1,269.0000	2.339	0	0	0
20/10/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,583.0000	1,551.0000	(2.021)	0	0	0
20/10/2009	£ / R 2010/06/14	13.70	Put	Currency Future	1,501.0000	1,469.0000	(2.132)	0	0	0
20/10/2009	£ / R 2010/06/14	13.15	Call	Currency Future	493.0000	502.0000	1.826	0	0	0
20/10/2009	£ / R 2010/06/14	16.10	Put	Currency Future	3,650.0000	3,614.0000	(0.986)	0	0	0
20/10/2009	£ / R 2010/06/14	9.35	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
20/10/2009	£ / R 2010/06/14	18.30	Put	Currency Future	5,766.0000	5,729.0000	(0.642)	0	0	0
20/10/2009	£ / R 2010/06/14	14.50	Put	Currency Future	2,185.0000	2,151.0000	(1.556)	0	0	0
20/10/2009	£ / R 2010/06/14	15.70	Put	Currency Future	3,273.0000	3,237.0000	(1.100)	0	0	0
20/10/2009	£ / R 2010/06/14	10.55	Call	Currency Future	2,085.0000	2,122.0000	1.775	0	0	0
20/10/2009	£ / R 2010/06/14	20.85	Put	Currency Future	8,296.0000	8,258.0000	(0.458)	0	0	0
20/10/2009	£ / R 2010/06/14	10.90	Call	Currency Future	1,773.0000	1,806.0000	1.861	0	0	0
20/10/2009	£ / R 2010/06/14	15.70	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
20/10/2009	£ / R 2010/06/14	21.80	Put	Currency Future	9,239.0000	9,202.0000	(0.400)	0	0	0
20/10/2009	£ / R 2010/06/14	12.45	Put	Currency Future	611.0000	590.0000	(3.437)	0	0	0
20/10/2009	£ / R 2010/06/14	9.35	Call	Currency Future	3,253.0000	3,290.0000	1.137	0	0	0
20/10/2009	£ / R 2010/06/14	9.40	Call	Currency Future	3,204.0000	3,241.0000	1.155	0	0	0
20/10/2009	£ / R 2010/06/14	13.80	Call	Currency Future	352.0000	358.0000	1.705	0	0	0
20/10/2009	£ / R 2010/06/14	13.65	Put	Currency Future	1,460.0000	1,429.0000	(2.123)	0	0	0
20/10/2009	£ / R 2010/06/14	19.80	Put	Currency Future	7,252.0000	7,214.0000	(0.524)	0	0	0
20/10/2009	£ / R 2010/06/14	12.15	Call	Currency Future	876.0000	896.0000	2.283	0	0	0
20/10/2009	£ / R 2010/06/14	10.35	Call	Currency Future	2,278.0000	2,316.0000	1.668	0	0	0
20/10/2009	£ / R 2010/06/14	12.35	Put	Currency Future	557.0000	537.0000	(3.591)	0	0	0
20/10/2009	£ / R 2010/06/14	8.80	Call	Currency Future	3,792.0000	3,830.0000	1.002	0	0	0
20/10/2009	£ / R 2010/06/14	13.70	Call	Currency Future	370.0000	376.0000	1.622	0	0	0
20/10/2009	£ / R 2010/06/14	15.80	Put	Currency Future	3,367.0000	3,331.0000	(1.069)	0	0	0
20/10/2009	£ / R 2010/06/14	12.45	Call	Currency Future	731.0000	747.0000	2.189	0	0	8,032

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	11.35	Call	Currency Future	1,396.0000	1,427.0000	2.221	0	0	0
20/10/2009	£ / R	2010/06/14	11.50	Call	Currency Future	1,278.0000	1,308.0000	2.347	0	0	0
20/10/2009	£ / R	2010/06/14	17.70	Put	Currency Future	5,181.0000	5,144.0000	(0.714)	0	0	0
20/10/2009	£ / R	2010/06/14	15.95	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
20/10/2009	£ / R	2010/06/14	19.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.80	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
20/10/2009	£ / R	2010/06/14	9.45	Put	Currency Future	36.0000	36.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.35	Put	Currency Future	59.0000	59.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.00	Call	Currency Future	2,618.0000	2,655.0000	1.413	0	0	0
20/10/2009	£ / R	2010/06/14	15.50	Put	Currency Future	3,087.0000	3,051.0000	(1.166)	0	0	0
20/10/2009	£ / R	2010/06/14	19.70	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	12.55	Put	Currency Future	668.0000	646.0000	(3.293)	0	0	0
20/10/2009	£ / R	2010/06/14	19.55	Put	Currency Future	7,003.0000	6,966.0000	(0.528)	0	0	0
20/10/2009	£ / R	2010/06/14	13.70	Put	Currency Future	1,501.0000	1,469.0000	(2.132)	0	0	0
20/10/2009	£ / R	2010/06/14	17.80	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
20/10/2009	£ / R	2010/06/14	10.45	Put	Currency Future	62.0000	62.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	13.15	Put	Currency Future	1,074.0000	1,045.0000	(2.700)	0	0	0
20/10/2009	£ / R	2010/06/14	17.55	Put	Currency Future	5,035.0000	4,999.0000	(0.715)	0	0	0
20/10/2009	£ / R	2010/06/14	9.40	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
20/10/2009	£ / R	2010/06/14	19.70	Put	Currency Future	7,153.0000	7,115.0000	(0.531)	0	0	0
20/10/2009	£ / R	2010/06/14	12.35	Call	Currency Future	776.0000	794.0000	2.320	0	0	0
20/10/2009	£ / R	2010/06/14	14.80	Call	Currency Future	219.0000	223.0000	1.826	0	0	0
20/10/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,879.0000	1,845.0000	(1.809)	0	0	0
20/10/2009	£ / R	2010/06/14	21.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	11.45	Call	Currency Future	1,317.0000	1,347.0000	2.278	0	0	0
20/10/2009	£ / R	2010/06/14	13.30	Put	Currency Future	1,186.0000	1,156.0000	(2.530)	0	0	0
20/10/2009	£ / R	2010/06/14	17.75	Put	Currency Future	5,229.0000	5,192.0000	(0.708)	0	0	0
20/10/2009	£ / R	2010/06/14	20.85	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,949.0000	1,984.0000	1.796	0	0	0
20/10/2009	£ / R	2010/06/14	12.55	Call	Currency Future	687.0000	703.0000	2.329	0	0	0
20/10/2009	£ / R	2010/06/14	14.15	Call	Currency Future	298.0000	302.0000	1.342	0	0	0
20/10/2009	£ / R	2010/06/14	21.55	Put	Currency Future	8,991.0000	8,953.0000	(0.423)	0	0	0
20/10/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,836.0000	1,802.0000	(1.852)	0	0	0
20/10/2009	£ / R	2010/06/14	17.80	Put	Currency Future	5,278.0000	5,241.0000	(0.701)	0	0	0
20/10/2009	£ / R	2010/06/14	8.75	Call	Currency Future	3,841.0000	3,879.0000	0.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	12.65	Put	Currency Future	730.0000	705.0000	(3.425)	0	0	0
20/10/2009	£ / R	2010/06/14	20.25	Put	Currency Future	7,700.0000	7,662.0000	(0.494)	0	0	0
20/10/2009	£ / R	2010/06/14	7.90	Call	Currency Future	4,675.0000	4,713.0000	0.813	0	0	0
20/10/2009	£ / R	2010/06/14	14.10	Call	Currency Future	305.0000	309.0000	1.311	0	0	0
20/10/2009	£ / R	2010/06/14	19.45	Call	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	13.30	Call	Currency Future	455.0000	463.0000	1.758	0	0	0
20/10/2009	£ / R	2010/06/14	22.25	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
20/10/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,224.0000	1,194.0000	(2.451)	0	0	0
20/10/2009	£ / R	2010/06/14	21.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	20.75	Put	Currency Future	8,197.0000	8,159.0000	(0.464)	0	0	0
20/10/2009	£ / R	2010/06/14	11.45	Put	Currency Future	198.0000	190.0000	(4.040)	0	0	0
20/10/2009	£ / R	2010/06/14	13.10	Call	Currency Future	506.0000	516.0000	1.976	0	0	0
20/10/2009	£ / R	2010/06/14	19.00	Put	Currency Future	6,457.0000	6,419.0000	(0.589)	0	0	0
20/10/2009	£ / R	2010/06/14	22.25	Put	Currency Future	9,687.0000	9,650.0000	(0.382)	0	0	0
20/10/2009	£ / R	2010/06/14	16.50	Put	Currency Future	4,032.0000	3,995.0000	(0.918)	0	0	0
20/10/2009	£ / R	2010/06/14	21.70	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	14.25	Put	Currency Future	1,965.0000	1,932.0000	(1.679)	0	0	0
20/10/2009	£ / R	2010/06/14	21.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	18.10	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
20/10/2009	£ / R	2010/06/14	7.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.70	Put	Currency Future	9,140.0000	9,102.0000	(0.416)	0	0	0
20/10/2009	£ / R	2010/06/14	9.45	Call	Currency Future	3,155.0000	3,193.0000	1.204	0	0	0
20/10/2009	£ / R	2010/06/14	13.05	Put	Currency Future	1,001.0000	973.0000	(2.797)	0	0	0
20/10/2009	£ / R	2010/06/14	19.00	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	18.85	Put	Currency Future	6,308.0000	6,271.0000	(0.587)	0	0	0
20/10/2009	£ / R	2010/06/14	18.10	Put	Currency Future	5,570.0000	5,533.0000	(0.664)	0	0	0
20/10/2009	£ / R	2010/06/14	11.50	Put	Currency Future	209.0000	201.0000	(3.828)	0	0	0
20/10/2009	£ / R	2010/06/14	13.65	Call	Currency Future	380.0000	386.0000	1.579	0	0	0
20/10/2009	£ / R	2010/06/14	12.65	Call	Currency Future	649.0000	662.0000	2.003	0	0	0
20/10/2009	£ / R	2010/06/14	21.00	Put	Currency Future	8,445.0000	8,407.0000	(0.450)	0	0	0
20/10/2009	£ / R	2010/06/14	20.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	17.70	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/10/2009	£ / R	2010/06/14	14.05	Call	Currency Future	312.0000	317.0000	1.603	0	0	0
20/10/2009	£ / R	2010/06/14	13.90	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
20/10/2009	£ / R	2010/06/14	22.20	Put	Currency Future	9,638.0000	9,600.0000	(0.394)	0	0	0
20/10/2009	£ / R	2010/06/14	8.35	Call	Currency Future	4,233.0000	4,270.0000	0.874	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R 2010/06/14	20.10	Put	Currency Future	7,551.0000	7,513.0000	(0.503)	0	0	0
20/10/2009	£ / R 2010/06/14	14.05	Put	Currency Future	1,793.0000	1,760.0000	(1.840)	0	0	0
20/10/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,666.0000	1,634.0000	(1.921)	0	0	0
20/10/2009	£ / R 2010/06/14	12.15	Put	Currency Future	457.0000	439.0000	(3.939)	0	0	0
20/10/2009	£ / R 2010/06/14	8.35	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	£ / R 2010/06/14	20.10	Call	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	16.20	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
20/10/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,708.0000	1,676.0000	(1.874)	0	0	0
20/10/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,811.0000	2,776.0000	(1.245)	0	0	0
20/10/2009	£ / R 2010/06/14	12.25	Put	Currency Future	506.0000	486.0000	(3.953)	0	0	0
20/10/2009	£ / R 2010/06/14	21.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	13.50	Call	Currency Future	410.0000	417.0000	1.707	0	0	0
20/10/2009	£ / R 2010/06/14	13.05	Call	Currency Future	520.0000	530.0000	1.923	0	0	0
20/10/2009	£ / R 2010/06/14	9.00	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	£ / R 2010/06/14	10.70	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
20/10/2009	£ / R 2010/06/14	12.25	Call	Currency Future	825.0000	843.0000	2.182	0	0	0
20/10/2009	£ / R 2010/06/14	15.20	Put	Currency Future	2,811.0000	2,776.0000	(1.245)	0	0	0
20/10/2009	£ / R 2010/06/14	13.50	Put	Currency Future	1,341.0000	1,310.0000	(2.312)	0	0	0
20/10/2009	£ / R 2010/06/14	14.25	Call	Currency Future	284.0000	289.0000	1.761	0	0	0
20/10/2009	£ / R 2010/06/14	13.25	Call	Currency Future	467.0000	476.0000	1.927	0	0	0
20/10/2009	£ / R 2010/06/14	9.00	Call	Currency Future	3,596.0000	3,633.0000	1.029	0	0	0
20/10/2009	£ / R 2010/06/14	12.00	Put	Currency Future	388.0000	372.0000	(4.124)	0	0	0
20/10/2009	£ / R 2010/06/14	11.25	Put	Currency Future	158.0000	152.0000	(3.797)	0	0	0
20/10/2009	£ / R 2010/06/14	15.20	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
20/10/2009	£ / R 2010/06/14	19.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	21.95	Put	Currency Future	9,389.0000	9,351.0000	(0.405)	0	0	0
20/10/2009	£ / R 2010/06/14	8.75	Put	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	18.50	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
20/10/2009	£ / R 2010/06/14	11.85	Call	Currency Future	1,045.0000	1,068.0000	2.201	0	0	0
20/10/2009	£ / R 2010/06/14	16.20	Put	Currency Future	3,745.0000	3,709.0000	(0.961)	0	0	0
20/10/2009	£ / R 2010/06/14	19.30	Put	Currency Future	6,755.0000	6,717.0000	(0.563)	0	0	0
20/10/2009	£ / R 2010/06/14	20.55	Put	Currency Future	7,999.0000	7,961.0000	(0.475)	0	0	0
20/10/2009	£ / R 2010/06/14	13.95	Call	Currency Future	327.0000	333.0000	1.835	0	0	0
20/10/2009	£ / R 2010/06/14	8.85	Call	Currency Future	3,743.0000	3,781.0000	1.015	0	0	0
20/10/2009	£ / R 2010/06/14	12.00	Call	Currency Future	958.0000	979.0000	2.192	0	0	0
20/10/2009	£ / R 2010/06/14	11.85	Put	Currency Future	326.0000	311.0000	(4.601)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	21.30	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
20/10/2009	£ / R	2010/06/14	20.55	Call	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	18.75	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	16.85	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
20/10/2009	£ / R	2010/06/14	11.00	Call	Currency Future	1,687.0000	1,720.0000	1.956	0	0	0
20/10/2009	£ / R	2010/06/14	10.85	Put	Currency Future	97.0000	93.0000	(4.124)	0	0	0
20/10/2009	£ / R	2010/06/14	17.20	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
20/10/2009	£ / R	2010/06/14	21.30	Put	Currency Future	8,742.0000	8,705.0000	(0.423)	0	0	0
20/10/2009	£ / R	2010/06/14	18.75	Put	Currency Future	6,209.0000	6,171.0000	(0.612)	0	0	0
20/10/2009	£ / R	2010/06/14	12.20	Put	Currency Future	481.0000	462.0000	(3.950)	0	0	0
20/10/2009	£ / R	2010/06/14	18.85	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
20/10/2009	£ / R	2010/06/14	11.00	Put	Currency Future	117.0000	113.0000	(3.419)	0	0	0
20/10/2009	£ / R	2010/06/14	22.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	9.85	Call	Currency Future	2,764.0000	2,802.0000	1.375	0	0	0
20/10/2009	£ / R	2010/06/14	18.20	Put	Currency Future	5,668.0000	5,631.0000	(0.653)	0	0	0
20/10/2009	£ / R	2010/06/14	14.55	Put	Currency Future	2,230.0000	2,195.0000	(1.570)	0	0	0
20/10/2009	£ / R	2010/06/14	13.45	Call	Currency Future	420.0000	428.0000	1.905	0	0	0
20/10/2009	£ / R	2010/06/14	17.10	Put	Currency Future	4,602.0000	4,566.0000	(0.782)	0	0	0
20/10/2009	£ / R	2010/06/14	20.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	13.00	Call	Currency Future	535.0000	545.0000	1.869	0	0	0
20/10/2009	£ / R	2010/06/14	14.85	Put	Currency Future	2,495.0000	2,460.0000	(1.403)	0	0	0
20/10/2009	£ / R	2010/06/14	10.85	Call	Currency Future	1,817.0000	1,850.0000	1.816	0	0	0
20/10/2009	£ / R	2010/06/14	18.20	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
20/10/2009	£ / R	2010/06/14	9.30	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/10/2009	£ / R	2010/06/14	8.55	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/10/2009	£ / R	2010/06/14	12.05	Call	Currency Future	930.0000	950.0000	2.151	0	0	0
20/10/2009	£ / R	2010/06/14	13.00	Put	Currency Future	965.0000	938.0000	(2.798)	0	0	0
20/10/2009	£ / R	2010/06/14	8.85	Put	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	18.50	Put	Currency Future	5,962.0000	5,925.0000	(0.621)	0	0	0
20/10/2009	£ / R	2010/06/14	10.25	Call	Currency Future	2,375.0000	2,412.0000	1.558	0	0	0
20/10/2009	£ / R	2010/06/14	9.85	Put	Currency Future	45.0000	45.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	270.0000	257.0000	(4.815)	0	0	0
20/10/2009	£ / R	2010/06/14	13.75	Put	Currency Future	1,542.0000	1,510.0000	(2.075)	0	0	0
20/10/2009	£ / R	2010/06/14	21.10	Put	Currency Future	8,544.0000	8,506.0000	(0.445)	0	0	0
20/10/2009	£ / R	2010/06/14	12.05	Put	Currency Future	411.0000	393.0000	(4.380)	0	0	0
20/10/2009	£ / R	2010/06/14	14.85	Call	Currency Future	214.0000	217.0000	1.402	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	11.70	Put	Currency Future	270.0000	257.0000	(4.815)	0	0	0
20/10/2009	£ / R	2010/06/14	17.65	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
20/10/2009	£ / R	2010/06/14	17.20	Put	Currency Future	4,698.0000	4,662.0000	(0.766)	0	0	0
20/10/2009	£ / R	2010/06/14	16.85	Put	Currency Future	4,364.0000	4,327.0000	(0.848)	0	0	0
20/10/2009	£ / R	2010/06/14	15.20	Call	Currency Future	180.0000	183.0000	1.667	0	0	0
20/10/2009	£ / R	2010/06/14	11.25	Call	Currency Future	1,477.0000	1,509.0000	2.167	0	0	0
20/10/2009	£ / R	2010/06/14	14.60	Call	Currency Future	243.0000	247.0000	1.646	0	0	0
20/10/2009	£ / R	2010/06/14	10.70	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
20/10/2009	£ / R	2010/06/14	15.45	Put	Currency Future	3,041.0000	3,005.0000	(1.184)	0	0	0
20/10/2009	£ / R	2010/06/14	10.00	Put	Currency Future	49.0000	48.0000	(2.041)	0	0	0
20/10/2009	£ / R	2010/06/14	10.25	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
20/10/2009	£ / R	2010/06/14	13.25	Put	Currency Future	1,148.0000	1,119.0000	(2.526)	0	0	0
20/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,139.0000	1,164.0000	2.195	0	0	0
20/10/2009	£ / R	2010/06/14	16.45	Call	Currency Future	103.0000	104.0000	0.971	0	0	0
20/10/2009	£ / R	2010/06/14	11.70	Call	Currency Future	1,139.0000	1,164.0000	2.195	0	0	0
20/10/2009	£ / R	2010/06/14	22.10	Put	Currency Future	9,538.0000	9,500.0000	(0.398)	0	0	0
20/10/2009	£ / R	2010/06/14	12.20	Call	Currency Future	850.0000	869.0000	2.235	0	0	0
20/10/2009	£ / R	2010/06/14	16.45	Put	Currency Future	3,984.0000	3,947.0000	(0.929)	0	0	0
20/10/2009	£ / R	2010/06/14	14.40	Call	Currency Future	266.0000	270.0000	1.504	0	0	8,032
20/10/2009	£ / R	2010/06/14	17.45	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
20/10/2009	£ / R	2010/06/14	14.60	Put	Currency Future	2,274.0000	2,240.0000	(1.495)	0	0	0
20/10/2009	£ / R	2010/06/14	14.40	Put	Currency Future	2,097.0000	2,063.0000	(1.621)	0	0	0
20/10/2009	£ / R	2010/06/14	17.45	Put	Currency Future	4,939.0000	4,902.0000	(0.749)	0	0	0
20/10/2009	£ / R	2010/06/14	9.30	Call	Currency Future	3,302.0000	3,339.0000	1.121	0	0	0
20/10/2009	£ / R	2010/06/14	17.50	Call	Currency Future	56.0000	57.0000	1.786	0	0	12,446
20/10/2009	£ / R	2010/06/14	9.25	Call	Currency Future	3,351.0000	3,388.0000	1.104	0	0	0
20/10/2009	£ / R	2010/06/14	14.55	Call	Currency Future	249.0000	252.0000	1.205	0	0	0
20/10/2009	£ / R	2010/06/14	15.45	Call	Currency Future	160.0000	162.0000	1.250	0	0	0
20/10/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,262.0000	1,232.0000	(2.377)	0	0	0
20/10/2009	£ / R	2010/06/14	8.55	Call	Currency Future	4,039.0000	4,075.0000	0.891	0	0	0
20/10/2009	£ / R	2010/06/14	9.70	Call	Currency Future	2,911.0000	2,948.0000	1.271	0	0	0
20/10/2009	£ / R	2010/06/14	12.30	Put	Currency Future	531.0000	511.0000	(3.766)	0	0	0
20/10/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,987.0000	4,950.0000	(0.742)	0	0	0
20/10/2009	£ / R	2010/06/14	10.70	Call	Currency Future	1,949.0000	1,984.0000	1.796	0	0	0
20/10/2009	£ / R	2010/06/14	12.95	Put	Currency Future	930.0000	903.0000	(2.903)	0	0	0
20/10/2009	£ / R	2010/06/14	13.40	Call	Currency Future	431.0000	439.0000	1.856	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
20/10/2009	£ / R 2010/06/14	9.70	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/10/2009	£ / R 2010/06/14	11.95	Put	Currency Future	367.0000	351.0000	(4.360)	0	0	0
20/10/2009	£ / R 2010/06/14	13.45	Put	Currency Future	1,301.0000	1,271.0000	(2.306)	0	0	0
20/10/2009	£ / R 2010/06/14	8.20	Call	Currency Future	4,380.0000	4,417.0000	0.845	0	0	0
20/10/2009	£ / R 2010/06/14	9.95	Call	Currency Future	2,667.0000	2,704.0000	1.387	0	0	0
20/10/2009	£ / R 2010/06/14	17.65	Put	Currency Future	5,132.0000	5,095.0000	(0.721)	0	0	0
20/10/2009	£ / R 2010/06/14	12.30	Call	Currency Future	800.0000	818.0000	2.250	0	0	0
20/10/2009	£ / R 2010/06/14	9.95	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
20/10/2009	£ / R 2010/06/14	13.95	Put	Currency Future	1,708.0000	1,676.0000	(1.874)	0	0	0
20/10/2009	£ / R 2010/06/14	8.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	£ / R 2010/06/14	10.95	Call	Currency Future	1,730.0000	1,763.0000	1.908	0	0	0
20/10/2009	£ / R 2010/06/14	13.90	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
20/10/2009	£ / R 2010/06/14	13.55	Put	Currency Future	1,380.0000	1,349.0000	(2.246)	0	0	0
20/10/2009	£ / R 2010/06/14	13.10	Put	Currency Future	1,037.0000	1,009.0000	(2.700)	0	0	0
20/10/2009	£ / R 2010/06/14	21.60	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	10.95	Put	Currency Future	110.0000	106.0000	(3.636)	0	0	0
20/10/2009	£ / R 2010/06/14	13.70	Call	Currency Future	370.0000	376.0000	1.622	0	0	0
20/10/2009	£ / R 2010/06/14	11.95	Call	Currency Future	986.0000	1,008.0000	2.231	0	0	0
20/10/2009	£ / R 2010/06/14	18.45	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
20/10/2009	£ / R 2010/06/14	13.90	Put	Currency Future	1,666.0000	1,634.0000	(1.921)	0	0	0
20/10/2009	£ / R 2010/06/14	12.95	Call	Currency Future	549.0000	560.0000	2.004	0	0	0
20/10/2009	£ / R 2010/06/14	13.95	Call	Currency Future	327.0000	333.0000	1.835	0	0	0
20/10/2009	£ / R 2010/06/14	14.35	Put	Currency Future	2,053.0000	2,019.0000	(1.656)	0	0	0
20/10/2009	£ / R 2010/06/14	9.20	Call	Currency Future	3,399.0000	3,437.0000	1.118	0	0	0
20/10/2009	£ / R 2010/06/14	13.55	Call	Currency Future	399.0000	406.0000	1.754	0	0	0
20/10/2009	£ / R 2010/06/14	14.30	Call	Currency Future	278.0000	282.0000	1.439	0	0	0
20/10/2009	£ / R 2010/06/14	21.15	Put	Currency Future	8,593.0000	8,556.0000	(0.431)	0	0	0
20/10/2009	£ / R 2010/06/14	14.30	Put	Currency Future	2,009.0000	1,975.0000	(1.692)	0	0	0
20/10/2009	£ / R 2010/06/14	9.20	Put	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	13.75	Call	Currency Future	361.0000	367.0000	1.662	0	0	0
20/10/2009	£ / R 2010/06/14	10.75	Call	Currency Future	1,905.0000	1,939.0000	1.785	0	0	0
20/10/2009	£ / R 2010/06/14	13.35	Call	Currency Future	443.0000	451.0000	1.806	0	0	0
20/10/2009	£ / R 2010/06/14	14.35	Call	Currency Future	272.0000	276.0000	1.471	0	0	0
20/10/2009	£ / R 2010/06/14	9.75	Put	Currency Future	43.0000	43.0000	-	0	0	0
20/10/2009	£ / R 2010/06/14	9.75	Call	Currency Future	2,862.0000	2,900.0000	1.328	0	0	0
20/10/2009	£ / R 2010/06/14	14.00	Call	Currency Future	320.0000	325.0000	1.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	21.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.25	Put	Currency Future	8,693.0000	8,655.0000	(0.437)	0	0	0
20/10/2009	£ / R	2010/06/14	19.25	Put	Currency Future	6,705.0000	6,668.0000	(0.552)	0	0	0
20/10/2009	£ / R	2010/06/14	9.25	Put	Currency Future	31.0000	31.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.60	Call	Currency Future	2,040.0000	2,074.0000	1.667	0	0	0
20/10/2009	£ / R	2010/06/14	14.20	Call	Currency Future	291.0000	295.0000	1.375	0	0	0
20/10/2009	£ / R	2010/06/14	19.25	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
20/10/2009	£ / R	2010/06/14	9.60	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
20/10/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,751.0000	1,718.0000	(1.885)	0	0	0
20/10/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,922.0000	1,888.0000	(1.769)	0	0	0
20/10/2009	£ / R	2010/06/14	9.60	Call	Currency Future	3,009.0000	3,046.0000	1.230	0	0	0
20/10/2009	£ / R	2010/06/14	19.35	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.60	Put	Currency Future	70.0000	67.0000	(4.286)	0	0	0
20/10/2009	£ / R	2010/06/14	19.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	12.60	Put	Currency Future	699.0000	675.0000	(3.433)	0	0	0
20/10/2009	£ / R	2010/06/14	19.15	Put	Currency Future	6,606.0000	6,568.0000	(0.575)	0	0	0
20/10/2009	£ / R	2010/06/14	19.35	Put	Currency Future	6,805.0000	6,767.0000	(0.558)	0	0	0
20/10/2009	£ / R	2010/06/14	18.45	Put	Currency Future	5,913.0000	5,876.0000	(0.626)	0	0	0
20/10/2009	£ / R	2010/06/14	12.60	Call	Currency Future	668.0000	682.0000	2.096	0	0	0
20/10/2009	£ / R	2010/06/14	9.15	Put	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.60	Put	Currency Future	7,053.0000	7,015.0000	(0.539)	0	0	0
20/10/2009	£ / R	2010/06/14	9.15	Call	Currency Future	3,448.0000	3,486.0000	1.102	0	0	0
20/10/2009	£ / R	2010/06/14	21.35	Put	Currency Future	8,792.0000	8,754.0000	(0.432)	0	0	0
20/10/2009	£ / R	2010/06/14	19.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	15.15	Call	Currency Future	184.0000	187.0000	1.630	0	0	0
20/10/2009	£ / R	2010/06/14	15.15	Put	Currency Future	2,765.0000	2,730.0000	(1.266)	0	0	0
20/10/2009	£ / R	2010/06/14	13.60	Call	Currency Future	389.0000	396.0000	1.799	0	0	0
20/10/2009	£ / R	2010/06/14	11.90	Call	Currency Future	1,015.0000	1,038.0000	2.266	0	0	0
20/10/2009	£ / R	2010/06/14	9.90	Put	Currency Future	46.0000	46.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	11.90	Put	Currency Future	346.0000	331.0000	(4.335)	0	0	0
20/10/2009	£ / R	2010/06/14	9.90	Call	Currency Future	2,715.0000	2,753.0000	1.400	0	0	0
20/10/2009	£ / R	2010/06/14	12.90	Call	Currency Future	565.0000	576.0000	1.947	0	0	0
20/10/2009	£ / R	2010/06/14	12.90	Put	Currency Future	896.0000	869.0000	(3.013)	0	0	0
20/10/2009	£ / R	2010/06/14	11.75	Call	Currency Future	1,107.0000	1,131.0000	2.168	0	0	0
20/10/2009	£ / R	2010/06/14	11.75	Put	Currency Future	288.0000	274.0000	(4.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	£ / R	2010/06/14	15.25	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
20/10/2009	£ / R	2010/06/14	18.25	Put	Currency Future	5,717.0000	5,680.0000	(0.647)	0	0	0
20/10/2009	£ / R	2010/06/14	18.25	Call	Currency Future	36.0000	37.0000	2.778	0	0	0
20/10/2009	£ / R	2010/06/14	17.25	Put	Currency Future	4,746.0000	4,710.0000	(0.759)	0	0	0
20/10/2009	£ / R	2010/06/14	17.25	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
20/10/2009	£ / R	2010/06/14	16.25	Put	Currency Future	3,793.0000	3,756.0000	(0.975)	0	0	0
20/10/2009	£ / R	2010/06/14	15.25	Put	Currency Future	2,857.0000	2,821.0000	(1.260)	0	0	0
20/10/2009	£ / R	2010/06/14	16.25	Call	Currency Future	112.0000	113.0000	0.893	0	0	0
20/10/2009	£ / R	2010/06/14	10.75	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
20/10/2009	£ / R	2010/06/14	21.60	Put	Currency Future	9,040.0000	9,003.0000	(0.409)	0	0	0
20/10/2009	£ / R	2010/06/14	19.40	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
20/10/2009	£ / R	2010/06/14	21.40	Put	Currency Future	8,842.0000	8,804.0000	(0.430)	0	0	0
20/10/2009	£ / R	2010/06/14	21.05	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
20/10/2009	£ / R	2010/06/14	9.05	Call	Currency Future	3,547.0000	3,584.0000	1.043	0	0	0
20/10/2009	£ / R	2010/06/14	9.05	Put	Currency Future	27.0000	27.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.40	Put	Currency Future	6,854.0000	6,817.0000	(0.540)	0	0	0
20/10/2009	£ / R	2010/06/14	19.05	Call	Currency Future	26.0000	26.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	21.40	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	19.05	Put	Currency Future	6,507.0000	6,469.0000	(0.584)	0	0	0
20/10/2009	£ / R	2010/06/14	17.10	Call	Currency Future	71.0000	73.0000	2.817	0	0	0
20/10/2009	£ / R	2010/06/14	21.05	Put	Currency Future	8,494.0000	8,457.0000	(0.436)	0	0	0
20/10/2009	£ / R	2010/06/14	15.10	Put	Currency Future	2,720.0000	2,685.0000	(1.287)	0	0	0
20/10/2009	£ / R	2010/06/14	13.60	Put	Currency Future	1,420.0000	1,389.0000	(2.183)	0	0	0
20/10/2009	£ / R	2010/06/14	21.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	9.10	Put	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	15.10	Call	Currency Future	189.0000	192.0000	1.587	0	0	0
20/10/2009	£ / R	2010/06/14	13.85	Call	Currency Future	344.0000	349.0000	1.453	0	0	0
20/10/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,625.0000	1,592.0000	(2.031)	0	0	0
20/10/2009	£ / R	2010/06/14	9.10	Call	Currency Future	3,497.0000	3,535.0000	1.087	0	0	0
20/10/2009	£ / R	2010/06/14	10.15	Put	Currency Future	53.0000	53.0000	-	0	0	0
20/10/2009	£ / R	2010/06/14	10.15	Call	Currency Future	2,472.0000	2,510.0000	1.537	0	0	0
20/10/2009	£ / R	2010/06/14	16.65	Call	Currency Future	93.0000	95.0000	2.151	0	0	0
20/10/2009	£ / R	2010/06/14	16.65	Put	Currency Future	4,174.0000	4,138.0000	(0.862)	0	0	0
20/10/2009	£ / R	2010/06/14	18.55	Put	Currency Future	6,011.0000	5,974.0000	(0.616)	0	0	0
20/10/2009	£ / R	2010/06/14	11.05	Call	Currency Future	1,644.0000	1,677.0000	2.007	0	0	0
20/10/2009	£ / R	2010/06/14	10.05	Put	Currency Future	50.0000	50.0000	-	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
20/10/2009	£ / R	2010/06/14	10.05	Call	Currency Future	2,569.0000	2,607.0000	1.479	0	0	0
20/10/2009	£ / R	2010/06/14	11.05	Put	Currency Future	125.0000	120.0000	(4.000)	0	0	0
20/10/2009	£ / R	2010/06/14	15.55	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
20/10/2009	£ / R	2010/06/14	15.55	Put	Currency Future	3,134.0000	3,098.0000	(1.149)	0	0	0
20/10/2009	£ / R	2010/06/14	18.55	Call	Currency Future	30.0000	31.0000	3.333	0	0	0
20/10/2009	£ / R	2010/06/14	16.55	Put	Currency Future	4,080.0000	4,043.0000	(0.907)	0	0	0
20/10/2009	£ / R	2010/06/14	16.55	Call	Currency Future	99.0000	100.0000	1.010	0	0	0
20/10/2009	€ / R	2009/12/14			Currency Future	11.0845	11.0928	0.075	11.1000	11.0400	36,013
20/10/2009	€ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,983.0000	1,976.0000	(0.353)	0	0	0
20/10/2009	€ / R	2009/12/14	12.40	Put	Currency Future	1,354.0000	1,348.0000	(0.443)	0	0	0
20/10/2009	€ / R	2009/12/14	14.60	Put	Currency Future	3,517.0000	3,511.0000	(0.171)	0	0	0
20/10/2009	€ / R	2009/12/14	17.60	Put	Currency Future	6,516.0000	6,508.0000	(0.123)	0	0	0
20/10/2009	€ / R	2009/12/14	11.75	Put	Currency Future	763.0000	760.0000	(0.393)	0	0	0
20/10/2009	€ / R	2009/12/14	11.05	Call	Currency Future	291.0000	300.0000	3.093	0	0	0
20/10/2009	€ / R	2009/12/14	10.10	Call	Currency Future	1,003.0000	1,022.0000	1.894	0	0	0
20/10/2009	€ / R	2009/12/14	11.80	Call	Currency Future	90.0000	95.0000	5.556	0	0	0
20/10/2009	€ / R	2009/12/14	8.15	Call	Currency Future	2,935.0000	2,944.0000	0.307	0	0	0
20/10/2009	€ / R	2009/12/14	19.90	Put	Currency Future	8,816.0000	8,807.0000	(0.102)	0	0	0
20/10/2009	€ / R	2009/12/14	7.60	Call	Currency Future	3,485.0000	3,493.0000	0.230	0	0	0
20/10/2009	€ / R	2009/12/14	12.35	Put	Currency Future	1,307.0000	1,301.0000	(0.459)	0	0	0
20/10/2009	€ / R	2009/12/14	12.40	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
20/10/2009	€ / R	2009/12/14	14.60	Call	Currency Future	2.0000	4.0000	100.000	0	0	12,744
20/10/2009	€ / R	2009/12/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R	2009/12/14	8.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R	2009/12/14	11.80	Put	Currency Future	806.0000	802.0000	(0.496)	0	0	0
20/10/2009	€ / R	2009/12/14	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R	2009/12/14	8.60	Call	Currency Future	2,486.0000	2,495.0000	0.362	0	0	0
20/10/2009	€ / R	2009/12/14	12.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
20/10/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,934.0000	1,927.0000	(0.362)	0	0	0
20/10/2009	€ / R	2009/12/14	12.20	Put	Currency Future	1,166.0000	1,161.0000	(0.429)	0	0	0
20/10/2009	€ / R	2009/12/14	17.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R	2009/12/14	12.00	Call	Currency Future	67.0000	71.0000	5.970	0	0	0
20/10/2009	€ / R	2009/12/14	12.50	Call	Currency Future	34.0000	36.0000	5.882	0	0	80
20/10/2009	€ / R	2009/12/14	8.10	Call	Currency Future	2,985.0000	2,994.0000	0.302	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	7.15	Call	Currency Future	3,935.0000	3,943.0000	0.203	0	0	0
20/10/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,816.0000	6,808.0000	(0.117)	0	0	0
20/10/2009	€ / R 2009/12/14	8.60	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,593.0000	1,587.0000	(0.377)	0	0	0
20/10/2009	€ / R 2009/12/14	12.45	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
20/10/2009	€ / R 2009/12/14	19.60	Put	Currency Future	8,516.0000	8,508.0000	(0.094)	0	0	0
20/10/2009	€ / R 2009/12/14	11.10	Call	Currency Future	266.0000	274.0000	3.008	0	0	0
20/10/2009	€ / R 2009/12/14	10.10	Put	Currency Future	18.0000	29.0000	61.111	0	0	0
20/10/2009	€ / R 2009/12/14	19.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	11.45	Call	Currency Future	154.0000	161.0000	4.545	0	0	0
20/10/2009	€ / R 2009/12/14	17.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	12.35	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
20/10/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,401.0000	1,396.0000	(0.357)	0	0	0
20/10/2009	€ / R 2009/12/14	11.25	Put	Currency Future	376.0000	375.0000	(0.266)	0	0	0
20/10/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,449.0000	1,443.0000	(0.414)	0	0	0
20/10/2009	€ / R 2009/12/14	7.10	Call	Currency Future	3,985.0000	3,993.0000	0.201	0	0	0
20/10/2009	€ / R 2009/12/14	11.10	Put	Currency Future	282.0000	281.0000	(0.355)	0	0	0
20/10/2009	€ / R 2009/12/14	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	17.35	Put	Currency Future	6,266.0000	6,258.0000	(0.128)	0	0	0
20/10/2009	€ / R 2009/12/14	9.60	Put	Currency Future	7.0000	13.0000	85.714	0	0	0
20/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
20/10/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,497.0000	1,491.0000	(0.401)	0	0	0
20/10/2009	€ / R 2009/12/14	12.00	Put	Currency Future	983.0000	978.0000	(0.509)	0	0	0
20/10/2009	€ / R 2009/12/14	11.70	Put	Currency Future	721.0000	717.0000	(0.555)	0	0	0
20/10/2009	€ / R 2009/12/14	19.10	Put	Currency Future	8,016.0000	8,008.0000	(0.100)	0	0	0
20/10/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,966.0000	4,959.0000	(0.141)	0	0	0
20/10/2009	€ / R 2009/12/14	8.35	Call	Currency Future	2,735.0000	2,745.0000	0.366	0	0	0
20/10/2009	€ / R 2009/12/14	15.15	Put	Currency Future	4,066.0000	4,060.0000	(0.148)	0	0	0
20/10/2009	€ / R 2009/12/14	19.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
20/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,277.0000	2,271.0000	(0.264)	0	0	0
20/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	50.0000	54.0000	8.000	0	0	13,679
20/10/2009	€ / R 2009/12/14	11.70	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
20/10/2009	€ / R 2009/12/14	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,051.0000	1,070.0000	1.808	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	7.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	11.85	Put	Currency Future	849.0000	846.0000	(0.353)	0	0	0
20/10/2009	€ / R 2009/12/14	15.15	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.60	Call	Currency Future	3,485.0000	3,493.0000	0.230	0	0	0
20/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
20/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
20/10/2009	€ / R 2009/12/14	11.25	Call	Currency Future	211.0000	218.0000	3.318	0	0	0
20/10/2009	€ / R 2009/12/14	11.95	Put	Currency Future	938.0000	934.0000	(0.426)	0	0	0
20/10/2009	€ / R 2009/12/14	11.05	Put	Currency Future	256.0000	257.0000	0.391	0	0	0
20/10/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,967.0000	3,960.0000	(0.176)	0	0	0
20/10/2009	€ / R 2009/12/14	7.35	Call	Currency Future	3,735.0000	3,743.0000	0.214	0	0	0
20/10/2009	€ / R 2009/12/14	12.85	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
20/10/2009	€ / R 2009/12/14	12.15	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
20/10/2009	€ / R 2009/12/14	11.95	Call	Currency Future	72.0000	76.0000	5.556	0	0	0
20/10/2009	€ / R 2009/12/14	17.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,037.0000	2,048.0000	0.540	0	0	0
20/10/2009	€ / R 2009/12/14	8.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.45	Put	Currency Future	520.0000	518.0000	(0.385)	0	0	0
20/10/2009	€ / R 2009/12/14	8.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,766.0000	6,758.0000	(0.118)	0	0	0
20/10/2009	€ / R 2009/12/14	15.60	Put	Currency Future	4,516.0000	4,509.0000	(0.155)	0	0	0
20/10/2009	€ / R 2009/12/14	12.90	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
20/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,228.0000	2,221.0000	(0.314)	0	0	0
20/10/2009	€ / R 2009/12/14	12.10	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
20/10/2009	€ / R 2009/12/14	11.75	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
20/10/2009	€ / R 2009/12/14	19.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	16.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.35	Call	Currency Future	1,739.0000	1,751.0000	0.690	0	0	0
20/10/2009	€ / R 2009/12/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	17.85	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,787.0000	1,781.0000	(0.336)	0	0	0
20/10/2009	€ / R 2009/12/14	12.65	Call	Currency Future	28.0000	30.0000	7.143	0	0	0
20/10/2009	€ / R 2009/12/14	10.95	Put	Currency Future	210.0000	214.0000	1.905	0	0	0
20/10/2009	€ / R 2009/12/14	12.05	Put	Currency Future	1,028.0000	1,023.0000	(0.486)	0	0	0
20/10/2009	€ / R 2009/12/14	17.10	Put	Currency Future	6,016.0000	6,008.0000	(0.133)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	9.05	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/10/2009	€ / R 2009/12/14	9.35	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.90	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
20/10/2009	€ / R 2009/12/14	9.15	Call	Currency Future	1,938.0000	1,949.0000	0.568	0	0	0
20/10/2009	€ / R 2009/12/14	9.60	Call	Currency Future	1,492.0000	1,506.0000	0.938	0	0	0
20/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,836.0000	1,830.0000	(0.327)	0	0	0
20/10/2009	€ / R 2009/12/14	12.15	Put	Currency Future	1,120.0000	1,115.0000	(0.446)	0	0	0
20/10/2009	€ / R 2009/12/14	10.95	Call	Currency Future	344.0000	357.0000	3.779	0	0	0
20/10/2009	€ / R 2009/12/14	11.50	Call	Currency Future	143.0000	149.0000	4.196	0	0	0
20/10/2009	€ / R 2009/12/14	15.05	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.35	Call	Currency Future	779.0000	800.0000	2.696	0	0	0
20/10/2009	€ / R 2009/12/14	11.90	Put	Currency Future	893.0000	889.0000	(0.448)	0	0	0
20/10/2009	€ / R 2009/12/14	10.15	Call	Currency Future	957.0000	976.0000	1.985	0	0	0
20/10/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,836.0000	1,830.0000	(0.327)	0	0	0
20/10/2009	€ / R 2009/12/14	12.80	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
20/10/2009	€ / R 2009/12/14	11.00	Call	Currency Future	317.0000	328.0000	3.470	0	0	0
20/10/2009	€ / R 2009/12/14	12.10	Put	Currency Future	1,074.0000	1,069.0000	(0.466)	0	0	0
20/10/2009	€ / R 2009/12/14	11.40	Call	Currency Future	167.0000	174.0000	4.192	0	0	0
20/10/2009	€ / R 2009/12/14	15.10	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.05	Put	Currency Future	17.0000	27.0000	58.824	0	0	0
20/10/2009	€ / R 2009/12/14	17.35	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.15	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,032.0000	2,025.0000	(0.344)	0	0	0
20/10/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,739.0000	1,732.0000	(0.403)	0	0	0
20/10/2009	€ / R 2009/12/14	11.00	Put	Currency Future	232.0000	235.0000	1.293	0	0	0
20/10/2009	€ / R 2009/12/14	11.55	Call	Currency Future	132.0000	138.0000	4.545	0	0	0
20/10/2009	€ / R 2009/12/14	11.60	Put	Currency Future	638.0000	635.0000	(0.470)	0	0	0
20/10/2009	€ / R 2009/12/14	15.10	Put	Currency Future	4,016.0000	4,010.0000	(0.149)	0	0	0
20/10/2009	€ / R 2009/12/14	8.05	Call	Currency Future	3,035.0000	3,044.0000	0.297	0	0	0
20/10/2009	€ / R 2009/12/14	19.35	Put	Currency Future	8,266.0000	8,258.0000	(0.097)	0	0	0
20/10/2009	€ / R 2009/12/14	10.15	Put	Currency Future	22.0000	34.0000	54.545	0	0	0
20/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.20	Put	Currency Future	2,130.0000	2,123.0000	(0.329)	0	0	0
20/10/2009	€ / R 2009/12/14	11.55	Put	Currency Future	598.0000	595.0000	(0.502)	0	0	0
20/10/2009	€ / R 2009/12/14	11.40	Put	Currency Future	482.0000	481.0000	(0.207)	0	0	0
20/10/2009	€ / R 2009/12/14	10.60	Put	Currency Future	92.0000	104.0000	13.043	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	15.35	Put	Currency Future	4,266.0000	4,259.0000	(0.164)	0	0	0
20/10/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,766.0000	8,757.0000	(0.103)	0	0	0
20/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,545.0000	1,539.0000	(0.388)	0	0	0
20/10/2009	€ / R 2009/12/14	13.20	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
20/10/2009	€ / R 2009/12/14	9.10	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	16.10	Put	Currency Future	5,016.0000	5,009.0000	(0.140)	0	0	0
20/10/2009	€ / R 2009/12/14	10.35	Put	Currency Future	44.0000	57.0000	29.545	0	0	0
20/10/2009	€ / R 2009/12/14	11.65	Call	Currency Future	113.0000	119.0000	5.310	0	0	0
20/10/2009	€ / R 2009/12/14	8.70	Call	Currency Future	2,386.0000	2,396.0000	0.419	0	0	0
20/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
20/10/2009	€ / R 2009/12/14	13.00	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
20/10/2009	€ / R 2009/12/14	11.50	Put	Currency Future	558.0000	556.0000	(0.358)	0	0	0
20/10/2009	€ / R 2009/12/14	9.10	Call	Currency Future	1,987.0000	1,999.0000	0.604	0	0	0
20/10/2009	€ / R 2009/12/14	15.35	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.65	Put	Currency Future	679.0000	676.0000	(0.442)	0	0	0
20/10/2009	€ / R 2009/12/14	17.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.70	Call	Currency Future	3,385.0000	3,393.0000	0.236	0	0	0
20/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,523.0000	2,517.0000	(0.238)	0	0	0
20/10/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,690.0000	1,684.0000	(0.355)	0	0	0
20/10/2009	€ / R 2009/12/14	10.25	Call	Currency Future	866.0000	887.0000	2.425	0	0	0
20/10/2009	€ / R 2009/12/14	12.05	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
20/10/2009	€ / R 2009/12/14	10.60	Call	Currency Future	576.0000	597.0000	3.646	0	0	0
20/10/2009	€ / R 2009/12/14	14.70	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.35	Put	Currency Future	2,277.0000	2,271.0000	(0.264)	0	0	0
20/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
20/10/2009	€ / R 2009/12/14	10.25	Put	Currency Future	32.0000	44.0000	37.500	0	0	0
20/10/2009	€ / R 2009/12/14	11.60	Call	Currency Future	122.0000	128.0000	4.918	0	0	0
20/10/2009	€ / R 2009/12/14	10.75	Call	Currency Future	468.0000	487.0000	4.060	0	0	0
20/10/2009	€ / R 2009/12/14	11.85	Call	Currency Future	84.0000	88.0000	4.762	0	0	0
20/10/2009	€ / R 2009/12/14	17.15	Put	Currency Future	6,066.0000	6,058.0000	(0.132)	0	0	0
20/10/2009	€ / R 2009/12/14	10.70	Put	Currency Future	119.0000	129.0000	8.403	0	0	0
20/10/2009	€ / R 2009/12/14	13.35	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
20/10/2009	€ / R 2009/12/14	12.75	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
20/10/2009	€ / R 2009/12/14	17.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.25	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.15	Put	Currency Future	8,066.0000	8,058.0000	(0.099)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,617.0000	3,611.0000	(0.166)	0	0	0
20/10/2009	€ / R 2009/12/14	13.25	Put	Currency Future	2,179.0000	2,172.0000	(0.321)	0	0	0
20/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
20/10/2009	€ / R 2009/12/14	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	18.25	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.70	Call	Currency Future	503.0000	522.0000	3.777	0	0	0
20/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,573.0000	2,567.0000	(0.233)	0	0	0
20/10/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,593.0000	1,587.0000	(0.377)	0	0	0
20/10/2009	€ / R 2009/12/14	8.25	Call	Currency Future	2,835.0000	2,844.0000	0.317	0	0	0
20/10/2009	€ / R 2009/12/14	18.25	Put	Currency Future	7,166.0000	7,158.0000	(0.112)	0	0	0
20/10/2009	€ / R 2009/12/14	16.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	8.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.25	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
20/10/2009	€ / R 2009/12/14	12.25	Put	Currency Future	1,213.0000	1,207.0000	(0.495)	0	0	0
20/10/2009	€ / R 2009/12/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	16.60	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
20/10/2009	€ / R 2009/12/14	12.25	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
20/10/2009	€ / R 2009/12/14	7.25	Call	Currency Future	3,835.0000	3,843.0000	0.209	0	0	0
20/10/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,666.0000	5,658.0000	(0.141)	0	0	0
20/10/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,666.0000	6,658.0000	(0.120)	0	0	0
20/10/2009	€ / R 2009/12/14	9.70	Call	Currency Future	1,393.0000	1,408.0000	1.077	0	0	0
20/10/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,767.0000	3,760.0000	(0.186)	0	0	0
20/10/2009	€ / R 2009/12/14	12.70	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
20/10/2009	€ / R 2009/12/14	9.25	Call	Currency Future	1,838.0000	1,850.0000	0.653	0	0	0
20/10/2009	€ / R 2009/12/14	9.70	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
20/10/2009	€ / R 2009/12/14	14.85	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,326.0000	2,320.0000	(0.258)	0	0	0
20/10/2009	€ / R 2009/12/14	17.25	Put	Currency Future	6,166.0000	6,158.0000	(0.130)	0	0	0
20/10/2009	€ / R 2009/12/14	16.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	18.10	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,523.0000	2,517.0000	(0.238)	0	0	0
20/10/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,642.0000	1,635.0000	(0.426)	0	0	0
20/10/2009	€ / R 2009/12/14	15.25	Call	Currency Future	1.0000	2.0000	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
20/10/2009	€ / R 2009/12/14	15.80	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,622.0000	2,616.0000	(0.229)	0	0	0
20/10/2009	€ / R 2009/12/14	12.55	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
20/10/2009	€ / R 2009/12/14	12.20	Put	Currency Future	1,166.0000	1,161.0000	(0.429)	0	0	0
20/10/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,666.0000	8,657.0000	(0.104)	0	0	0
20/10/2009	€ / R 2009/12/14	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
20/10/2009	€ / R 2009/12/14	12.20	Call	Currency Future	50.0000	54.0000	8.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,286.0000	2,296.0000	0.437	0	0	0
20/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,474.0000	2,468.0000	(0.243)	0	0	0
20/10/2009	€ / R 2009/12/14	10.75	Put	Currency Future	134.0000	144.0000	7.463	0	0	0
20/10/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,285.0000	3,293.0000	0.244	0	0	0
20/10/2009	€ / R 2009/12/14	13.45	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.65	Put	Currency Future	8,566.0000	8,558.0000	(0.093)	0	0	0
20/10/2009	€ / R 2009/12/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	15.25	Put	Currency Future	4,166.0000	4,160.0000	(0.144)	0	0	0
20/10/2009	€ / R 2009/12/14	17.20	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	18.10	Put	Currency Future	7,016.0000	7,008.0000	(0.114)	0	0	0
20/10/2009	€ / R 2009/12/14	13.50	Put	Currency Future	2,424.0000	2,418.0000	(0.248)	0	0	0
20/10/2009	€ / R 2009/12/14	17.65	Put	Currency Future	6,566.0000	6,558.0000	(0.122)	0	0	0
20/10/2009	€ / R 2009/12/14	16.60	Put	Currency Future	5,516.0000	5,508.0000	(0.145)	0	0	0
20/10/2009	€ / R 2009/12/14	19.30	Put	Currency Future	8,216.0000	8,208.0000	(0.097)	0	0	0
20/10/2009	€ / R 2009/12/14	15.70	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.70	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
20/10/2009	€ / R 2009/12/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	9.45	Call	Currency Future	1,640.0000	1,653.0000	0.793	0	0	0
20/10/2009	€ / R 2009/12/14	17.20	Put	Currency Future	6,116.0000	6,108.0000	(0.131)	0	0	0
20/10/2009	€ / R 2009/12/14	17.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,716.0000	4,709.0000	(0.148)	0	0	0
20/10/2009	€ / R 2009/12/14	13.50	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
20/10/2009	€ / R 2009/12/14	9.45	Put	Currency Future	5.0000	10.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.20	Put	Currency Future	8,116.0000	8,108.0000	(0.099)	0	0	0
20/10/2009	€ / R 2009/12/14	8.80	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.55	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
20/10/2009	€ / R 2009/12/14	17.65	Call	Currency Future	0.0000	1.0000	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
20/10/2009	€ / R 2009/12/14	8.45	Call	Currency Future	2,635.0000	2,645.0000	0.380	0	0	0
20/10/2009	€ / R 2009/12/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	9.80	Put	Currency Future	10.0000	18.0000	80.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,771.0000	2,765.0000	(0.217)	0	0	0
20/10/2009	€ / R 2009/12/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,717.0000	3,711.0000	(0.161)	0	0	0
20/10/2009	€ / R 2009/12/14	13.60	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.00	Put	Currency Future	7,916.0000	7,908.0000	(0.101)	0	0	0
20/10/2009	€ / R 2009/12/14	15.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,295.0000	1,310.0000	1.158	0	0	0
20/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.05	Call	Currency Future	4,035.0000	4,043.0000	0.198	0	0	0
20/10/2009	€ / R 2009/12/14	19.25	Put	Currency Future	8,166.0000	8,158.0000	(0.098)	0	0	0
20/10/2009	€ / R 2009/12/14	8.45	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.80	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.55	Put	Currency Future	2,474.0000	2,468.0000	(0.243)	0	0	0
20/10/2009	€ / R 2009/12/14	19.05	Put	Currency Future	7,966.0000	7,958.0000	(0.100)	0	0	0
20/10/2009	€ / R 2009/12/14	15.45	Put	Currency Future	4,366.0000	4,359.0000	(0.160)	0	0	0
20/10/2009	€ / R 2009/12/14	10.80	Call	Currency Future	435.0000	452.0000	3.908	0	0	0
20/10/2009	€ / R 2009/12/14	13.45	Put	Currency Future	2,375.0000	2,369.0000	(0.253)	0	0	0
20/10/2009	€ / R 2009/12/14	19.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.80	Put	Currency Future	151.0000	159.0000	5.298	0	0	0
20/10/2009	€ / R 2009/12/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	15.70	Put	Currency Future	4,616.0000	4,609.0000	(0.152)	0	0	0
20/10/2009	€ / R 2009/12/14	17.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.45	Put	Currency Future	8,366.0000	8,358.0000	(0.096)	0	0	0
20/10/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,235.0000	3,243.0000	0.247	0	0	0
20/10/2009	€ / R 2009/12/14	19.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.65	Call	Currency Future	539.0000	559.0000	3.711	0	0	0
20/10/2009	€ / R 2009/12/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	15.85	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.30	Put	Currency Future	411.0000	409.0000	(0.487)	0	0	0
20/10/2009	€ / R 2009/12/14	7.00	Call	Currency Future	4,085.0000	4,093.0000	0.196	0	0	0
20/10/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,354.0000	1,348.0000	(0.443)	0	0	0
20/10/2009	€ / R 2009/12/14	17.45	Put	Currency Future	6,366.0000	6,358.0000	(0.126)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2009/12/14	17.30	Put	Currency Future	6,216.0000	6,208.0000	(0.129)	0	0	0
20/10/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,766.0000	4,759.0000	(0.147)	0	0	0
20/10/2009	€ / R 2009/12/14	11.15	Call	Currency Future	246.0000	254.0000	3.252	0	0	0
20/10/2009	€ / R 2009/12/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	12.40	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
20/10/2009	€ / R 2009/12/14	11.15	Put	Currency Future	312.0000	311.0000	(0.321)	0	0	0
20/10/2009	€ / R 2009/12/14	12.30	Call	Currency Future	44.0000	47.0000	6.818	0	0	0
20/10/2009	€ / R 2009/12/14	17.30	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.85	Put	Currency Future	169.0000	176.0000	4.142	0	0	0
20/10/2009	€ / R 2009/12/14	11.20	Put	Currency Future	343.0000	343.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	12.30	Put	Currency Future	1,259.0000	1,254.0000	(0.397)	0	0	0
20/10/2009	€ / R 2009/12/14	17.45	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.35	Call	Currency Future	180.0000	187.0000	3.889	0	0	0
20/10/2009	€ / R 2009/12/14	14.65	Put	Currency Future	3,567.0000	3,561.0000	(0.168)	0	0	0
20/10/2009	€ / R 2009/12/14	7.45	Call	Currency Future	3,635.0000	3,643.0000	0.220	0	0	0
20/10/2009	€ / R 2009/12/14	10.85	Call	Currency Future	403.0000	419.0000	3.970	0	0	0
20/10/2009	€ / R 2009/12/14	11.35	Put	Currency Future	446.0000	445.0000	(0.224)	0	0	0
20/10/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,966.0000	5,958.0000	(0.134)	0	0	0
20/10/2009	€ / R 2009/12/14	14.10	Put	Currency Future	3,019.0000	3,013.0000	(0.199)	0	0	0
20/10/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,246.0000	1,262.0000	1.284	0	0	0
20/10/2009	€ / R 2009/12/14	10.65	Put	Currency Future	104.0000	116.0000	11.538	0	0	0
20/10/2009	€ / R 2009/12/14	12.95	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
20/10/2009	€ / R 2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	15.55	Put	Currency Future	4,466.0000	4,459.0000	(0.157)	0	0	0
20/10/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,885.0000	1,878.0000	(0.371)	0	0	0
20/10/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,236.0000	2,247.0000	0.492	0	0	0
20/10/2009	€ / R 2009/12/14	17.00	Put	Currency Future	5,916.0000	5,908.0000	(0.135)	0	0	0
20/10/2009	€ / R 2009/12/14	15.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.75	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
20/10/2009	€ / R 2009/12/14	8.85	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,545.0000	1,539.0000	(0.388)	0	0	0
20/10/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,672.0000	2,666.0000	(0.225)	0	0	0
20/10/2009	€ / R 2009/12/14	9.85	Put	Currency Future	11.0000	19.0000	72.727	0	0	0
20/10/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,666.0000	4,659.0000	(0.150)	0	0	0
20/10/2009	€ / R 2009/12/14	18.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.95	Call	Currency Future	5.0000	7.0000	40.000	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
20/10/2009	€ / R 2009/12/14	18.55	Put	Currency Future	7,466.0000	7,458.0000	(0.107)	0	0	0
20/10/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,870.0000	2,864.0000	(0.209)	0	0	0
20/10/2009	€ / R 2009/12/14	15.00	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	17.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.65	Call	Currency Future	3,435.0000	3,443.0000	0.233	0	0	0
20/10/2009	€ / R 2009/12/14	9.55	Put	Currency Future	6.0000	12.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.25	Put	Currency Future	3,168.0000	3,162.0000	(0.189)	0	0	0
20/10/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,917.0000	3,910.0000	(0.179)	0	0	0
20/10/2009	€ / R 2009/12/14	7.75	Call	Currency Future	3,335.0000	3,343.0000	0.240	0	0	0
20/10/2009	€ / R 2009/12/14	10.45	Call	Currency Future	694.0000	716.0000	3.170	0	0	0
20/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.00	Put	Currency Future	15.0000	25.0000	66.667	0	0	0
20/10/2009	€ / R 2009/12/14	11.30	Call	Currency Future	195.0000	202.0000	3.590	0	0	0
20/10/2009	€ / R 2009/12/14	14.65	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,969.0000	2,964.0000	(0.168)	0	0	0
20/10/2009	€ / R 2009/12/14	16.00	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	9.55	Call	Currency Future	1,541.0000	1,555.0000	0.909	0	0	0
20/10/2009	€ / R 2009/12/14	14.25	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
20/10/2009	€ / R 2009/12/14	15.65	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	8.75	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,667.0000	3,661.0000	(0.164)	0	0	0
20/10/2009	€ / R 2009/12/14	14.15	Put	Currency Future	3,069.0000	3,063.0000	(0.196)	0	0	0
20/10/2009	€ / R 2009/12/14	7.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	11.20	Call	Currency Future	228.0000	235.0000	3.070	0	0	0
20/10/2009	€ / R 2009/12/14	15.75	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.45	Put	Currency Future	60.0000	73.0000	21.667	0	0	0
20/10/2009	€ / R 2009/12/14	14.05	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.65	Put	Currency Future	4,566.0000	4,559.0000	(0.153)	0	0	0
20/10/2009	€ / R 2009/12/14	9.75	Put	Currency Future	9.0000	16.0000	77.778	0	0	0
20/10/2009	€ / R 2009/12/14	14.75	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,969.0000	2,964.0000	(0.168)	0	0	0
20/10/2009	€ / R 2009/12/14	9.65	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.75	Call	Currency Future	1,344.0000	1,359.0000	1.116	0	0	0
20/10/2009	€ / R 2009/12/14	12.60	Call	Currency Future	30.0000	32.0000	6.667	0	0	0

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20/10/2009	€ / R 2009/12/14	14.15	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.90	Call	Currency Future	3,185.0000	3,193.0000	0.251	0	0	0
20/10/2009	€ / R 2009/12/14	8.75	Call	Currency Future	2,336.0000	2,346.0000	0.428	0	0	0
20/10/2009	€ / R 2009/12/14	14.10	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
20/10/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,916.0000	4,909.0000	(0.142)	0	0	0
20/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,820.0000	2,815.0000	(0.177)	0	0	0
20/10/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,100.0000	1,117.0000	1.545	0	0	0
20/10/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,573.0000	2,567.0000	(0.233)	0	0	0
20/10/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,087.0000	2,098.0000	0.527	0	0	0
20/10/2009	€ / R 2009/12/14	13.65	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
20/10/2009	€ / R 2009/12/14	8.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.85	Call	Currency Future	5.0000	8.0000	60.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.30	Put	Currency Future	37.0000	50.0000	35.135	0	0	0
20/10/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,771.0000	2,765.0000	(0.217)	0	0	0
20/10/2009	€ / R 2009/12/14	10.20	Call	Currency Future	911.0000	931.0000	2.195	0	0	0
20/10/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,816.0000	4,809.0000	(0.145)	0	0	0
20/10/2009	€ / R 2009/12/14	14.30	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
20/10/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,920.0000	2,914.0000	(0.205)	0	0	0
20/10/2009	€ / R 2009/12/14	10.20	Put	Currency Future	27.0000	39.0000	44.444	0	0	0
20/10/2009	€ / R 2009/12/14	9.65	Call	Currency Future	1,442.0000	1,457.0000	1.040	0	0	0
20/10/2009	€ / R 2009/12/14	14.30	Put	Currency Future	3,218.0000	3,212.0000	(0.186)	0	0	0
20/10/2009	€ / R 2009/12/14	14.00	Call	Currency Future	4.0000	7.0000	75.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.20	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	8.65	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.30	Call	Currency Future	822.0000	843.0000	2.555	0	0	0
20/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,081.0000	2,074.0000	(0.336)	0	0	0
20/10/2009	€ / R 2009/12/14	14.20	Put	Currency Future	3,119.0000	3,113.0000	(0.192)	0	0	0
20/10/2009	€ / R 2009/12/14	8.65	Call	Currency Future	2,436.0000	2,446.0000	0.411	0	0	0
20/10/2009	€ / R 2009/12/14	9.30	Call	Currency Future	1,789.0000	1,801.0000	0.671	0	0	0
20/10/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,983.0000	1,976.0000	(0.353)	0	0	0
20/10/2009	€ / R 2009/12/14	15.20	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,817.0000	3,810.0000	(0.183)	0	0	0
20/10/2009	€ / R 2009/12/14	8.30	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.05	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
20/10/2009	€ / R 2009/12/14	9.20	Put	Currency Future	4.0000	7.0000	75.000	0	0	0

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20/10/2009	€ / R 2009/12/14	9.00	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.30	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.15	Put	Currency Future	2,081.0000	2,074.0000	(0.336)	0	0	0
20/10/2009	€ / R 2009/12/14	14.90	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.30	Call	Currency Future	3,785.0000	3,793.0000	0.211	0	0	0
20/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
20/10/2009	€ / R 2009/12/14	15.20	Put	Currency Future	4,116.0000	4,110.0000	(0.146)	0	0	0
20/10/2009	€ / R 2009/12/14	10.90	Call	Currency Future	373.0000	387.0000	3.753	0	0	0
20/10/2009	€ / R 2009/12/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	13.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
20/10/2009	€ / R 2009/12/14	9.20	Call	Currency Future	1,888.0000	1,900.0000	0.636	0	0	0
20/10/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,085.0000	3,094.0000	0.292	0	0	0
20/10/2009	€ / R 2009/12/14	8.30	Call	Currency Future	2,785.0000	2,794.0000	0.323	0	0	0
20/10/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,820.0000	2,815.0000	(0.177)	0	0	0
20/10/2009	€ / R 2009/12/14	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,187.0000	2,197.0000	0.457	0	0	0
20/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,721.0000	2,715.0000	(0.221)	0	0	0
20/10/2009	€ / R 2009/12/14	8.20	Call	Currency Future	2,885.0000	2,894.0000	0.312	0	0	0
20/10/2009	€ / R 2009/12/14	8.90	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.10	Put	Currency Future	2,032.0000	2,025.0000	(0.344)	0	0	0
20/10/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,197.0000	1,214.0000	1.420	0	0	0
20/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
20/10/2009	€ / R 2009/12/14	9.90	Put	Currency Future	12.0000	21.0000	75.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,721.0000	2,715.0000	(0.221)	0	0	0
20/10/2009	€ / R 2009/12/14	10.90	Put	Currency Future	189.0000	195.0000	3.175	0	0	0
20/10/2009	€ / R 2009/12/14	7.50	Call	Currency Future	3,585.0000	3,593.0000	0.223	0	0	0
20/10/2009	€ / R 2009/12/14	13.90	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	13.10	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
20/10/2009	€ / R 2009/12/14	8.50	Call	Currency Future	2,586.0000	2,595.0000	0.348	0	0	0
20/10/2009	€ / R 2009/12/14	13.40	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.30	Put	Currency Future	2,228.0000	2,221.0000	(0.314)	0	0	0
20/10/2009	€ / R 2009/12/14	9.50	Call	Currency Future	1,590.0000	1,604.0000	0.881	0	0	0
20/10/2009	€ / R 2009/12/14	13.80	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
20/10/2009	€ / R 2009/12/14	7.20	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
20/10/2009	€ / R 2009/12/14	8.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	13.40	Put	Currency Future	2,326.0000	2,320.0000	(0.258)	0	0	0
20/10/2009	€ / R 2009/12/14	7.20	Call	Currency Future	3,885.0000	3,893.0000	0.206	0	0	0
20/10/2009	€ / R 2009/12/14	9.50	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
20/10/2009	€ / R 2009/12/14	13.15	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
20/10/2009	€ / R 2009/12/14	19.80	Put	Currency Future	8,716.0000	8,707.0000	(0.103)	0	0	0
20/10/2009	€ / R 2009/12/14	19.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	17.70	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	17.70	Put	Currency Future	6,616.0000	6,608.0000	(0.121)	0	0	0
20/10/2009	€ / R 2009/12/14	15.30	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	10.50	Call	Currency Future	654.0000	675.0000	3.211	0	0	0
20/10/2009	€ / R 2009/12/14	17.80	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	14.50	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	17.80	Put	Currency Future	6,716.0000	6,708.0000	(0.119)	0	0	0
20/10/2009	€ / R 2009/12/14	19.70	Put	Currency Future	8,616.0000	8,607.0000	(0.104)	0	0	0
20/10/2009	€ / R 2009/12/14	10.50	Put	Currency Future	69.0000	82.0000	18.841	0	0	0
20/10/2009	€ / R 2009/12/14	14.50	Put	Currency Future	3,418.0000	3,411.0000	(0.205)	0	0	0
20/10/2009	€ / R 2009/12/14	15.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.50	Put	Currency Future	4,416.0000	4,409.0000	(0.159)	0	0	0
20/10/2009	€ / R 2009/12/14	15.30	Put	Currency Future	4,216.0000	4,209.0000	(0.166)	0	0	0
20/10/2009	€ / R 2009/12/14	17.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	10.40	Call	Currency Future	736.0000	757.0000	2.853	0	0	0
20/10/2009	€ / R 2009/12/14	10.40	Put	Currency Future	52.0000	65.0000	25.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	15.40	Put	Currency Future	4,316.0000	4,309.0000	(0.162)	0	0	0
20/10/2009	€ / R 2009/12/14	17.50	Put	Currency Future	6,416.0000	6,408.0000	(0.125)	0	0	0
20/10/2009	€ / R 2009/12/14	17.40	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	9.40	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
20/10/2009	€ / R 2009/12/14	7.40	Call	Currency Future	3,685.0000	3,693.0000	0.217	0	0	0
20/10/2009	€ / R 2009/12/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R 2009/12/14	8.40	Call	Currency Future	2,685.0000	2,695.0000	0.372	0	0	0
20/10/2009	€ / R 2009/12/14	8.40	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2009/12/14	9.40	Call	Currency Future	1,689.0000	1,702.0000	0.770	0	0	0
20/10/2009	€ / R 2009/12/14	19.50	Put	Currency Future	8,416.0000	8,408.0000	(0.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R	2009/12/14	17.40	Put	Currency Future	6,316.0000	6,308.0000	(0.127)	0	0	0
20/10/2009	€ / R	2009/12/14	19.40	Put	Currency Future	8,316.0000	8,308.0000	(0.096)	0	0	0
20/10/2009	€ / R	2009/12/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R	2009/12/14	7.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R	2009/12/14	8.95	Call	Currency Future	2,137.0000	2,147.0000	0.468	0	0	0
20/10/2009	€ / R	2009/12/14	7.95	Call	Currency Future	3,135.0000	3,143.0000	0.255	0	0	0
20/10/2009	€ / R	2009/12/14	6.95	Call	Currency Future	4,135.0000	4,143.0000	0.193	0	0	0
20/10/2009	€ / R	2009/12/14	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	€ / R	2009/12/14	8.95	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
20/10/2009	€ / R	2009/12/14	9.95	Put	Currency Future	14.0000	23.0000	64.286	0	0	0
20/10/2009	€ / R	2009/12/14	14.95	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2009/12/14	18.95	Put	Currency Future	7,866.0000	7,858.0000	(0.102)	0	0	0
20/10/2009	€ / R	2009/12/14	9.95	Call	Currency Future	1,148.0000	1,165.0000	1.481	0	0	0
20/10/2009	€ / R	2009/12/14	18.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R	2009/12/14	14.95	Put	Currency Future	3,867.0000	3,860.0000	(0.181)	0	0	0
20/10/2009	€ / R	2009/12/14	16.95	Put	Currency Future	5,866.0000	5,858.0000	(0.136)	0	0	0
20/10/2009	€ / R	2009/12/14	16.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15			Currency Future	11.2679	11.2754	0.067	0.0000	0.0000	3,002
20/10/2009	€ / R	2010/03/15	18.10	Call	Currency Future	2.0000	6.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	10.80	Call	Currency Future	718.0000	720.0000	0.279	0	0	0
20/10/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,672.0000	3,651.0000	(0.572)	0	0	0
20/10/2009	€ / R	2010/03/15	12.20	Call	Currency Future	219.0000	222.0000	1.370	0	0	0
20/10/2009	€ / R	2010/03/15	7.25	Call	Currency Future	4,019.0000	4,029.0000	0.249	0	0	0
20/10/2009	€ / R	2010/03/15	17.55	Put	Currency Future	6,285.0000	6,282.0000	(0.048)	0	0	0
20/10/2009	€ / R	2010/03/15	16.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	€ / R	2010/03/15	8.80	Call	Currency Future	2,478.0000	2,494.0000	0.646	0	0	0
20/10/2009	€ / R	2010/03/15	11.10	Put	Currency Future	378.0000	375.0000	(0.794)	0	0	0
20/10/2009	€ / R	2010/03/15	8.90	Put	Currency Future	12.0000	21.0000	75.000	0	0	0
20/10/2009	€ / R	2010/03/15	11.75	Put	Currency Future	794.0000	790.0000	(0.504)	0	0	0
20/10/2009	€ / R	2010/03/15	11.60	Call	Currency Future	352.0000	357.0000	1.420	0	0	0
20/10/2009	€ / R	2010/03/15	17.25	Put	Currency Future	5,986.0000	5,983.0000	(0.050)	0	0	0
20/10/2009	€ / R	2010/03/15	19.55	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	19.30	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
20/10/2009	€ / R	2010/03/15	8.05	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
20/10/2009	€ / R	2010/03/15	9.80	Call	Currency Future	1,514.0000	1,528.0000	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
20/10/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,649.0000	4,639.0000	(0.215)	0	0	0
20/10/2009	€ / R	2010/03/15	17.25	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
20/10/2009	€ / R	2010/03/15	19.55	Put	Currency Future	8,283.0000	8,278.0000	(0.060)	0	0	0
20/10/2009	€ / R	2010/03/15	11.00	Put	Currency Future	332.0000	328.0000	(1.205)	0	0	0
20/10/2009	€ / R	2010/03/15	9.05	Call	Currency Future	2,232.0000	2,249.0000	0.762	0	0	0
20/10/2009	€ / R	2010/03/15	8.80	Put	Currency Future	11.0000	19.0000	72.727	0	0	0
20/10/2009	€ / R	2010/03/15	11.45	Put	Currency Future	581.0000	578.0000	(0.516)	0	0	0
20/10/2009	€ / R	2010/03/15	14.90	Call	Currency Future	40.0000	27.0000	(32.500)	0	0	0
20/10/2009	€ / R	2010/03/15	12.15	Put	Currency Future	1,109.0000	1,105.0000	(0.361)	0	0	0
20/10/2009	€ / R	2010/03/15	11.55	Call	Currency Future	367.0000	372.0000	1.362	0	0	0
20/10/2009	€ / R	2010/03/15	7.25	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	17.30	Put	Currency Future	6,036.0000	6,033.0000	(0.050)	0	0	0
20/10/2009	€ / R	2010/03/15	9.05	Put	Currency Future	14.0000	24.0000	71.429	0	0	0
20/10/2009	€ / R	2010/03/15	7.85	Call	Currency Future	3,421.0000	3,432.0000	0.322	0	0	0
20/10/2009	€ / R	2010/03/15	10.80	Put	Currency Future	250.0000	244.0000	(2.400)	0	0	0
20/10/2009	€ / R	2010/03/15	11.10	Call	Currency Future	546.0000	550.0000	0.733	0	0	0
20/10/2009	€ / R	2010/03/15	15.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
20/10/2009	€ / R	2010/03/15	12.15	Call	Currency Future	227.0000	230.0000	1.322	0	0	0
20/10/2009	€ / R	2010/03/15	12.00	Call	Currency Future	255.0000	259.0000	1.569	0	0	0
20/10/2009	€ / R	2010/03/15	19.30	Put	Currency Future	8,034.0000	8,028.0000	(0.075)	0	0	0
20/10/2009	€ / R	2010/03/15	8.05	Call	Currency Future	3,222.0000	3,234.0000	0.372	0	0	0
20/10/2009	€ / R	2010/03/15	18.10	Put	Currency Future	6,835.0000	6,831.0000	(0.059)	0	0	0
20/10/2009	€ / R	2010/03/15	9.80	Put	Currency Future	46.0000	53.0000	15.217	0	0	0
20/10/2009	€ / R	2010/03/15	11.45	Call	Currency Future	399.0000	404.0000	1.253	0	0	0
20/10/2009	€ / R	2010/03/15	13.90	Put	Currency Future	2,702.0000	2,687.0000	(0.555)	0	0	0
20/10/2009	€ / R	2010/03/15	11.15	Put	Currency Future	403.0000	400.0000	(0.744)	0	0	0
20/10/2009	€ / R	2010/03/15	12.00	Put	Currency Future	987.0000	983.0000	(0.405)	0	0	0
20/10/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,966.0000	3,946.0000	(0.504)	0	0	0
20/10/2009	€ / R	2010/03/15	12.80	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
20/10/2009	€ / R	2010/03/15	11.20	Call	Currency Future	496.0000	501.0000	1.008	0	0	0
20/10/2009	€ / R	2010/03/15	10.90	Put	Currency Future	289.0000	284.0000	(1.730)	0	0	0
20/10/2009	€ / R	2010/03/15	12.20	Put	Currency Future	1,151.0000	1,146.0000	(0.434)	0	0	0
20/10/2009	€ / R	2010/03/15	15.20	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0
20/10/2009	€ / R	2010/03/15	20.05	Put	Currency Future	8,783.0000	8,777.0000	(0.068)	0	0	0
20/10/2009	€ / R	2010/03/15	14.80	Call	Currency Future	42.0000	29.0000	(30.952)	0	0	0
20/10/2009	€ / R	2010/03/15	11.40	Put	Currency Future	548.0000	546.0000	(0.365)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R	2010/03/15	12.90	Put	Currency Future	1,766.0000	1,760.0000	(0.340)	0	0	0
20/10/2009	€ / R	2010/03/15	11.80	Put	Currency Future	831.0000	828.0000	(0.361)	0	0	0
20/10/2009	€ / R	2010/03/15	19.25	Put	Currency Future	7,984.0000	7,979.0000	(0.063)	0	0	0
20/10/2009	€ / R	2010/03/15	12.10	Call	Currency Future	236.0000	239.0000	1.271	0	0	0
20/10/2009	€ / R	2010/03/15	17.30	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.20	Put	Currency Future	2,043.0000	2,037.0000	(0.294)	0	0	0
20/10/2009	€ / R	2010/03/15	18.05	Put	Currency Future	6,785.0000	6,781.0000	(0.059)	0	0	0
20/10/2009	€ / R	2010/03/15	15.95	Put	Currency Future	4,698.0000	4,689.0000	(0.192)	0	0	0
20/10/2009	€ / R	2010/03/15	13.80	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
20/10/2009	€ / R	2010/03/15	11.40	Call	Currency Future	416.0000	421.0000	1.202	0	0	0
20/10/2009	€ / R	2010/03/15	9.90	Put	Currency Future	54.0000	59.0000	9.259	0	0	0
20/10/2009	€ / R	2010/03/15	11.80	Call	Currency Future	299.0000	303.0000	1.338	0	0	0
20/10/2009	€ / R	2010/03/15	14.20	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
20/10/2009	€ / R	2010/03/15	7.80	Call	Currency Future	3,471.0000	3,482.0000	0.317	0	0	0
20/10/2009	€ / R	2010/03/15	11.20	Put	Currency Future	428.0000	426.0000	(0.467)	0	0	0
20/10/2009	€ / R	2010/03/15	13.90	Call	Currency Future	70.0000	62.0000	(11.429)	0	0	0
20/10/2009	€ / R	2010/03/15	11.15	Call	Currency Future	521.0000	525.0000	0.768	0	0	0
20/10/2009	€ / R	2010/03/15	12.05	Call	Currency Future	245.0000	249.0000	1.633	0	0	0
20/10/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,990.0000	2,973.0000	(0.569)	0	0	0
20/10/2009	€ / R	2010/03/15	15.80	Put	Currency Future	4,551.0000	4,540.0000	(0.242)	0	0	0
20/10/2009	€ / R	2010/03/15	10.90	Call	Currency Future	657.0000	660.0000	0.457	0	0	0
20/10/2009	€ / R	2010/03/15	11.70	Call	Currency Future	324.0000	329.0000	1.543	0	0	0
20/10/2009	€ / R	2010/03/15	10.05	Call	Currency Future	1,287.0000	1,296.0000	0.699	0	0	0
20/10/2009	€ / R	2010/03/15	20.10	Put	Currency Future	8,833.0000	8,827.0000	(0.068)	0	0	0
20/10/2009	€ / R	2010/03/15	15.80	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
20/10/2009	€ / R	2010/03/15	12.90	Call	Currency Future	134.0000	136.0000	1.493	0	0	0
20/10/2009	€ / R	2010/03/15	12.25	Put	Currency Future	1,193.0000	1,188.0000	(0.419)	0	0	0
20/10/2009	€ / R	2010/03/15	19.25	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	10.05	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
20/10/2009	€ / R	2010/03/15	20.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	15.95	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
20/10/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,574.0000	3,554.0000	(0.560)	0	0	0
20/10/2009	€ / R	2010/03/15	9.90	Call	Currency Future	1,422.0000	1,435.0000	0.914	0	0	0
20/10/2009	€ / R	2010/03/15	12.05	Put	Currency Future	1,028.0000	1,023.0000	(0.486)	0	0	0
20/10/2009	€ / R	2010/03/15	11.05	Call	Currency Future	573.0000	576.0000	0.524	0	0	0
20/10/2009	€ / R	2010/03/15	18.05	Call	Currency Future	3.0000	6.0000	100.000	0	0	0

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20/10/2009	€ / R 2010/03/15	8.95	Call	Currency Future	2,330.0000	2,347.0000	0.730	0	0	0
20/10/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,607.0000	2,592.0000	(0.575)	0	0	0
20/10/2009	€ / R 2010/03/15	8.90	Call	Currency Future	2,380.0000	2,396.0000	0.672	0	0	0
20/10/2009	€ / R 2010/03/15	12.60	Call	Currency Future	164.0000	166.0000	1.220	0	0	13,636
20/10/2009	€ / R 2010/03/15	11.05	Put	Currency Future	355.0000	351.0000	(1.127)	0	0	0
20/10/2009	€ / R 2010/03/15	20.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	14.95	Call	Currency Future	39.0000	26.0000	(33.333)	0	0	0
20/10/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,675.0000	1,669.0000	(0.358)	0	0	0
20/10/2009	€ / R 2010/03/15	11.30	Call	Currency Future	453.0000	458.0000	1.104	0	0	0
20/10/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,917.0000	3,896.0000	(0.536)	0	0	0
20/10/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,035.0000	2,054.0000	0.934	0	0	0
20/10/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,496.0000	1,490.0000	(0.401)	0	0	0
20/10/2009	€ / R 2010/03/15	15.30	Put	Currency Future	4,064.0000	4,044.0000	(0.492)	0	0	0
20/10/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,797.0000	4,788.0000	(0.188)	0	0	0
20/10/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,272.0000	3,284.0000	0.367	0	0	0
20/10/2009	€ / R 2010/03/15	7.80	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	11.30	Put	Currency Future	485.0000	483.0000	(0.412)	0	0	0
20/10/2009	€ / R 2010/03/15	7.90	Call	Currency Future	3,372.0000	3,383.0000	0.326	0	0	0
20/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	757.0000	753.0000	(0.528)	0	0	0
20/10/2009	€ / R 2010/03/15	11.90	Put	Currency Future	908.0000	904.0000	(0.441)	0	0	0
20/10/2009	€ / R 2010/03/15	13.30	Put	Currency Future	2,136.0000	2,129.0000	(0.328)	0	0	0
20/10/2009	€ / R 2010/03/15	16.20	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
20/10/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,600.0000	4,590.0000	(0.217)	0	0	0
20/10/2009	€ / R 2010/03/15	13.45	Put	Currency Future	2,276.0000	2,266.0000	(0.439)	0	0	0
20/10/2009	€ / R 2010/03/15	14.15	Call	Currency Future	60.0000	50.0000	(16.667)	0	0	0
20/10/2009	€ / R 2010/03/15	11.75	Call	Currency Future	312.0000	315.0000	0.962	0	0	0
20/10/2009	€ / R 2010/03/15	13.25	Call	Currency Future	108.0000	109.0000	0.926	0	0	0
20/10/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,945.0000	4,937.0000	(0.162)	0	0	0
20/10/2009	€ / R 2010/03/15	15.85	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
20/10/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,996.0000	1,990.0000	(0.301)	0	0	0
20/10/2009	€ / R 2010/03/15	11.85	Put	Currency Future	869.0000	866.0000	(0.345)	0	0	0
20/10/2009	€ / R 2010/03/15	13.25	Put	Currency Future	2,090.0000	2,084.0000	(0.287)	0	0	0
20/10/2009	€ / R 2010/03/15	17.55	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
20/10/2009	€ / R 2010/03/15	12.10	Put	Currency Future	1,068.0000	1,064.0000	(0.375)	0	0	0
20/10/2009	€ / R 2010/03/15	7.30	Call	Currency Future	3,970.0000	3,979.0000	0.227	0	0	0
20/10/2009	€ / R 2010/03/15	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	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
20/10/2009	€ / R 2010/03/15	8.00	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,942.0000	2,925.0000	(0.578)	0	0	0
20/10/2009	€ / R 2010/03/15	11.70	Call	Currency Future	324.0000	329.0000	1.543	0	0	0
20/10/2009	€ / R 2010/03/15	10.25	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
20/10/2009	€ / R 2010/03/15	15.55	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
20/10/2009	€ / R 2010/03/15	13.20	Call	Currency Future	111.0000	112.0000	0.901	0	0	0
20/10/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,281.0000	2,298.0000	0.745	0	0	0
20/10/2009	€ / R 2010/03/15	16.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/10/2009	€ / R 2010/03/15	12.25	Call	Currency Future	211.0000	214.0000	1.422	0	0	0
20/10/2009	€ / R 2010/03/15	11.95	Put	Currency Future	948.0000	943.0000	(0.527)	0	0	0
20/10/2009	€ / R 2010/03/15	9.25	Put	Currency Future	17.0000	29.0000	70.588	0	0	0
20/10/2009	€ / R 2010/03/15	13.55	Put	Currency Future	2,370.0000	2,359.0000	(0.464)	0	0	0
20/10/2009	€ / R 2010/03/15	11.00	Call	Currency Future	600.0000	603.0000	0.500	0	0	13,636
20/10/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,819.0000	3,798.0000	(0.550)	0	0	0
20/10/2009	€ / R 2010/03/15	9.00	Put	Currency Future	13.0000	23.0000	76.923	0	0	0
20/10/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,895.0000	4,888.0000	(0.143)	0	0	0
20/10/2009	€ / R 2010/03/15	11.70	Put	Currency Future	757.0000	753.0000	(0.528)	0	0	0
20/10/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,113.0000	1,114.0000	0.090	0	0	0
20/10/2009	€ / R 2010/03/15	10.40	Put	Currency Future	128.0000	121.0000	(5.469)	0	0	0
20/10/2009	€ / R 2010/03/15	7.85	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,846.0000	2,829.0000	(0.597)	0	0	0
20/10/2009	€ / R 2010/03/15	13.00	Call	Currency Future	125.0000	127.0000	1.600	0	0	0
20/10/2009	€ / R 2010/03/15	7.90	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
20/10/2009	€ / R 2010/03/15	11.95	Call	Currency Future	265.0000	269.0000	1.509	0	0	0
20/10/2009	€ / R 2010/03/15	13.40	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
20/10/2009	€ / R 2010/03/15	7.85	Call	Currency Future	3,421.0000	3,432.0000	0.322	0	0	0
20/10/2009	€ / R 2010/03/15	15.30	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
20/10/2009	€ / R 2010/03/15	13.05	Call	Currency Future	122.0000	123.0000	0.820	0	0	0
20/10/2009	€ / R 2010/03/15	10.00	Put	Currency Future	64.0000	67.0000	4.688	0	0	0
20/10/2009	€ / R 2010/03/15	13.15	Call	Currency Future	114.0000	116.0000	1.754	0	0	0
20/10/2009	€ / R 2010/03/15	11.85	Call	Currency Future	287.0000	291.0000	1.394	0	0	0
20/10/2009	€ / R 2010/03/15	14.25	Call	Currency Future	57.0000	46.0000	(19.298)	0	0	0
20/10/2009	€ / R 2010/03/15	13.40	Put	Currency Future	2,229.0000	2,220.0000	(0.404)	0	0	0
20/10/2009	€ / R 2010/03/15	17.85	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R 2010/03/15	7.30	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
20/10/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,904.0000	1,898.0000	(0.315)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2010/03/15	10.00	Call	Currency Future	1,332.0000	1,342.0000	0.751	0	0	0
20/10/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,200.0000	1,205.0000	0.417	0	0	0
20/10/2009	€ / R 2010/03/15	11.60	Put	Currency Future	684.0000	681.0000	(0.439)	0	0	0
20/10/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,024.0000	3,036.0000	0.397	0	0	0
20/10/2009	€ / R 2010/03/15	10.40	Call	Currency Future	996.0000	997.0000	0.100	0	0	0
20/10/2009	€ / R 2010/03/15	8.30	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
20/10/2009	€ / R 2010/03/15	14.05	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
20/10/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,623.0000	3,602.0000	(0.580)	0	0	0
20/10/2009	€ / R 2010/03/15	17.80	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R 2010/03/15	15.15	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
20/10/2009	€ / R 2010/03/15	11.55	Put	Currency Future	649.0000	646.0000	(0.462)	0	0	0
20/10/2009	€ / R 2010/03/15	8.25	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
20/10/2009	€ / R 2010/03/15	15.40	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
20/10/2009	€ / R 2010/03/15	19.85	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	10.30	Put	Currency Future	106.0000	99.0000	(6.604)	0	0	0
20/10/2009	€ / R 2010/03/15	15.05	Call	Currency Future	37.0000	24.0000	(35.135)	0	0	0
20/10/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,858.0000	1,852.0000	(0.323)	0	0	0
20/10/2009	€ / R 2010/03/15	10.15	Put	Currency Future	82.0000	79.0000	(3.659)	0	0	0
20/10/2009	€ / R 2010/03/15	11.90	Call	Currency Future	276.0000	280.0000	1.449	0	0	0
20/10/2009	€ / R 2010/03/15	14.25	Put	Currency Future	3,039.0000	3,021.0000	(0.592)	0	0	0
20/10/2009	€ / R 2010/03/15	9.40	Put	Currency Future	22.0000	34.0000	54.545	0	0	0
20/10/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,685.0000	6,681.0000	(0.060)	0	0	0
20/10/2009	€ / R 2010/03/15	8.30	Call	Currency Future	2,974.0000	2,987.0000	0.437	0	0	0
20/10/2009	€ / R 2010/03/15	10.20	Put	Currency Future	88.0000	84.0000	(4.545)	0	0	0
20/10/2009	€ / R 2010/03/15	14.85	Call	Currency Future	41.0000	28.0000	(31.707)	0	0	0
20/10/2009	€ / R 2010/03/15	17.80	Put	Currency Future	6,535.0000	6,531.0000	(0.061)	0	0	0
20/10/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,123.0000	3,135.0000	0.384	0	0	0
20/10/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,994.0000	4,987.0000	(0.140)	0	0	0
20/10/2009	€ / R 2010/03/15	8.40	Put	Currency Future	7.0000	13.0000	85.714	0	0	0
20/10/2009	€ / R 2010/03/15	17.95	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	10.30	Call	Currency Future	1,074.0000	1,074.0000	-	0	0	0
20/10/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,156.0000	1,159.0000	0.260	0	0	0
20/10/2009	€ / R 2010/03/15	13.85	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
20/10/2009	€ / R 2010/03/15	19.80	Put	Currency Future	8,533.0000	8,527.0000	(0.070)	0	0	0
20/10/2009	€ / R 2010/03/15	9.15	Put	Currency Future	15.0000	26.0000	73.333	0	0	0
20/10/2009	€ / R 2010/03/15	15.25	Put	Currency Future	4,015.0000	3,995.0000	(0.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R	2010/03/15	7.40	Call	Currency Future	3,870.0000	3,879.0000	0.233	0	0	0
20/10/2009	€ / R	2010/03/15	9.30	Call	Currency Future	1,987.0000	2,006.0000	0.956	0	0	0
20/10/2009	€ / R	2010/03/15	9.20	Put	Currency Future	16.0000	28.0000	75.000	0	0	0
20/10/2009	€ / R	2010/03/15	8.85	Put	Currency Future	11.0000	20.0000	81.818	0	0	0
20/10/2009	€ / R	2010/03/15	19.70	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	19.80	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	8.15	Put	Currency Future	5.0000	10.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	16.25	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
20/10/2009	€ / R	2010/03/15	7.40	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	9.30	Put	Currency Future	19.0000	31.0000	63.158	0	0	0
20/10/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,243.0000	1,250.0000	0.563	0	0	0
20/10/2009	€ / R	2010/03/15	8.85	Call	Currency Future	2,429.0000	2,445.0000	0.659	0	0	0
20/10/2009	€ / R	2010/03/15	19.70	Put	Currency Future	8,433.0000	8,427.0000	(0.071)	0	0	0
20/10/2009	€ / R	2010/03/15	13.45	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
20/10/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,133.0000	2,152.0000	0.891	0	0	0
20/10/2009	€ / R	2010/03/15	15.25	Call	Currency Future	33.0000	20.0000	(39.394)	0	0	0
20/10/2009	€ / R	2010/03/15	8.40	Call	Currency Future	2,875.0000	2,888.0000	0.452	0	0	0
20/10/2009	€ / R	2010/03/15	19.95	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.30	Call	Currency Future	104.0000	104.0000	-	0	0	0
20/10/2009	€ / R	2010/03/15	9.10	Put	Currency Future	14.0000	25.0000	78.571	0	0	0
20/10/2009	€ / R	2010/03/15	7.85	Put	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R	2010/03/15	9.40	Call	Currency Future	1,890.0000	1,909.0000	1.005	0	0	0
20/10/2009	€ / R	2010/03/15	17.85	Put	Currency Future	6,585.0000	6,581.0000	(0.061)	0	0	0
20/10/2009	€ / R	2010/03/15	8.20	Call	Currency Future	3,073.0000	3,086.0000	0.423	0	0	0
20/10/2009	€ / R	2010/03/15	9.85	Call	Currency Future	1,468.0000	1,482.0000	0.954	0	0	0
20/10/2009	€ / R	2010/03/15	7.45	Call	Currency Future	3,820.0000	3,830.0000	0.262	0	0	0
20/10/2009	€ / R	2010/03/15	15.55	Put	Currency Future	4,307.0000	4,292.0000	(0.348)	0	0	0
20/10/2009	€ / R	2010/03/15	19.85	Put	Currency Future	8,583.0000	8,577.0000	(0.070)	0	0	0
20/10/2009	€ / R	2010/03/15	10.10	Put	Currency Future	75.0000	75.0000	-	0	0	0
20/10/2009	€ / R	2010/03/15	9.85	Put	Currency Future	50.0000	56.0000	12.000	0	0	0
20/10/2009	€ / R	2010/03/15	17.45	Put	Currency Future	6,185.0000	6,183.0000	(0.032)	0	0	0
20/10/2009	€ / R	2010/03/15	15.40	Put	Currency Future	4,161.0000	4,143.0000	(0.433)	0	0	0
20/10/2009	€ / R	2010/03/15	8.10	Put	Currency Future	5.0000	9.0000	80.000	0	0	0
20/10/2009	€ / R	2010/03/15	10.85	Call	Currency Future	687.0000	689.0000	0.291	0	0	0
20/10/2009	€ / R	2010/03/15	17.70	Put	Currency Future	6,435.0000	6,432.0000	(0.047)	0	0	0
20/10/2009	€ / R	2010/03/15	19.45	Call	Currency Future	1.0000	3.0000	200.000	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
20/10/2009	€ / R	2010/03/15	17.40	Put	Currency Future	6,136.0000	6,133.0000	(0.049)	0	0	0
20/10/2009	€ / R	2010/03/15	19.95	Put	Currency Future	8,683.0000	8,677.0000	(0.069)	0	0	0
20/10/2009	€ / R	2010/03/15	13.10	Call	Currency Future	118.0000	119.0000	0.847	0	0	0
20/10/2009	€ / R	2010/03/15	12.85	Put	Currency Future	1,720.0000	1,715.0000	(0.291)	0	0	0
20/10/2009	€ / R	2010/03/15	17.45	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
20/10/2009	€ / R	2010/03/15	10.55	Call	Currency Future	885.0000	886.0000	0.113	0	0	0
20/10/2009	€ / R	2010/03/15	14.10	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
20/10/2009	€ / R	2010/03/15	12.85	Call	Currency Future	138.0000	140.0000	1.449	0	0	0
20/10/2009	€ / R	2010/03/15	17.70	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R	2010/03/15	15.45	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
20/10/2009	€ / R	2010/03/15	10.55	Put	Currency Future	167.0000	161.0000	(3.593)	0	0	0
20/10/2009	€ / R	2010/03/15	16.10	Put	Currency Future	4,846.0000	4,838.0000	(0.165)	0	0	0
20/10/2009	€ / R	2010/03/15	10.85	Put	Currency Future	269.0000	264.0000	(1.859)	0	0	0
20/10/2009	€ / R	2010/03/15	10.45	Put	Currency Future	140.0000	134.0000	(4.286)	0	0	0
20/10/2009	€ / R	2010/03/15	19.50	Put	Currency Future	8,233.0000	8,228.0000	(0.061)	0	0	0
20/10/2009	€ / R	2010/03/15	13.55	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
20/10/2009	€ / R	2010/03/15	15.10	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
20/10/2009	€ / R	2010/03/15	13.85	Put	Currency Future	2,654.0000	2,639.0000	(0.565)	0	0	0
20/10/2009	€ / R	2010/03/15	17.50	Put	Currency Future	6,235.0000	6,232.0000	(0.048)	0	0	0
20/10/2009	€ / R	2010/03/15	9.55	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
20/10/2009	€ / R	2010/03/15	14.10	Put	Currency Future	2,894.0000	2,877.0000	(0.587)	0	0	0
20/10/2009	€ / R	2010/03/15	14.00	Call	Currency Future	66.0000	57.0000	(13.636)	0	0	0
20/10/2009	€ / R	2010/03/15	19.45	Put	Currency Future	8,183.0000	8,178.0000	(0.061)	0	0	0
20/10/2009	€ / R	2010/03/15	17.50	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
20/10/2009	€ / R	2010/03/15	17.40	Call	Currency Future	3.0000	8.0000	166.667	0	0	0
20/10/2009	€ / R	2010/03/15	13.10	Put	Currency Future	1,950.0000	1,944.0000	(0.308)	0	0	0
20/10/2009	€ / R	2010/03/15	14.00	Put	Currency Future	2,798.0000	2,782.0000	(0.572)	0	0	0
20/10/2009	€ / R	2010/03/15	9.45	Put	Currency Future	25.0000	36.0000	44.000	0	0	0
20/10/2009	€ / R	2010/03/15	17.75	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R	2010/03/15	19.35	Put	Currency Future	8,083.0000	8,078.0000	(0.062)	0	0	0
20/10/2009	€ / R	2010/03/15	9.55	Call	Currency Future	1,747.0000	1,766.0000	1.088	0	0	0
20/10/2009	€ / R	2010/03/15	15.10	Put	Currency Future	3,868.0000	3,847.0000	(0.543)	0	0	0
20/10/2009	€ / R	2010/03/15	15.00	Call	Currency Future	38.0000	25.0000	(34.211)	0	0	0
20/10/2009	€ / R	2010/03/15	7.45	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	19.75	Put	Currency Future	8,483.0000	8,477.0000	(0.071)	0	0	0
20/10/2009	€ / R	2010/03/15	19.35	Call	Currency Future	1.0000	4.0000	300.000	0	0	0

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20/10/2009	€ / R 2010/03/15	7.55	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
20/10/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,173.0000	3,185.0000	0.378	0	0	0
20/10/2009	€ / R 2010/03/15	9.95	Put	Currency Future	59.0000	63.0000	6.780	0	0	0
20/10/2009	€ / R 2010/03/15	10.45	Call	Currency Future	958.0000	959.0000	0.104	0	0	0
20/10/2009	€ / R 2010/03/15	17.35	Put	Currency Future	6,086.0000	6,083.0000	(0.049)	0	0	0
20/10/2009	€ / R 2010/03/15	19.40	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
20/10/2009	€ / R 2010/03/15	9.95	Call	Currency Future	1,377.0000	1,388.0000	0.799	0	0	0
20/10/2009	€ / R 2010/03/15	8.45	Call	Currency Future	2,825.0000	2,839.0000	0.496	0	0	0
20/10/2009	€ / R 2010/03/15	17.35	Call	Currency Future	4.0000	8.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	19.40	Put	Currency Future	8,133.0000	8,128.0000	(0.061)	0	0	0
20/10/2009	€ / R 2010/03/15	8.95	Put	Currency Future	12.0000	22.0000	83.333	0	0	0
20/10/2009	€ / R 2010/03/15	9.45	Call	Currency Future	1,843.0000	1,861.0000	0.977	0	0	0
20/10/2009	€ / R 2010/03/15	7.55	Call	Currency Future	3,720.0000	3,730.0000	0.269	0	0	0
20/10/2009	€ / R 2010/03/15	10.95	Call	Currency Future	628.0000	631.0000	0.478	0	0	0
20/10/2009	€ / R 2010/03/15	8.45	Put	Currency Future	7.0000	13.0000	85.714	0	0	0
20/10/2009	€ / R 2010/03/15	17.75	Put	Currency Future	6,485.0000	6,482.0000	(0.046)	0	0	0
20/10/2009	€ / R 2010/03/15	19.50	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2010/03/15	8.55	Call	Currency Future	2,726.0000	2,740.0000	0.514	0	0	0
20/10/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,084.0000	2,103.0000	0.912	0	0	0
20/10/2009	€ / R 2010/03/15	10.95	Put	Currency Future	310.0000	306.0000	(1.290)	0	0	0
20/10/2009	€ / R 2010/03/15	19.15	Put	Currency Future	7,884.0000	7,879.0000	(0.063)	0	0	0
20/10/2009	€ / R 2010/03/15	15.45	Put	Currency Future	4,209.0000	4,193.0000	(0.380)	0	0	0
20/10/2009	€ / R 2010/03/15	19.75	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2010/03/15	8.55	Put	Currency Future	8.0000	15.0000	87.500	0	0	0
20/10/2009	€ / R 2010/03/15	12.95	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
20/10/2009	€ / R 2010/03/15	17.15	Put	Currency Future	5,886.0000	5,884.0000	(0.034)	0	0	0
20/10/2009	€ / R 2010/03/15	15.35	Put	Currency Future	4,112.0000	4,094.0000	(0.438)	0	0	0
20/10/2009	€ / R 2010/03/15	8.20	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
20/10/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,750.0000	2,734.0000	(0.582)	0	0	0
20/10/2009	€ / R 2010/03/15	7.15	Call	Currency Future	4,119.0000	4,128.0000	0.218	0	0	0
20/10/2009	€ / R 2010/03/15	14.35	Put	Currency Future	3,135.0000	3,117.0000	(0.574)	0	0	0
20/10/2009	€ / R 2010/03/15	13.95	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
20/10/2009	€ / R 2010/03/15	7.15	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2010/03/15	15.35	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
20/10/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,812.0000	1,806.0000	(0.331)	0	0	0
20/10/2009	€ / R 2010/03/15	17.15	Call	Currency Future	4.0000	9.0000	125.000	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
20/10/2009	€ / R	2010/03/15	13.35	Put	Currency Future	2,183.0000	2,175.0000	(0.366)	0	0	0
20/10/2009	€ / R	2010/03/15	7.75	Call	Currency Future	3,521.0000	3,531.0000	0.284	0	0	0
20/10/2009	€ / R	2010/03/15	19.15	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.35	Call	Currency Future	100.0000	100.0000	-	0	0	0
20/10/2009	€ / R	2010/03/15	11.50	Call	Currency Future	383.0000	387.0000	1.044	0	0	24
20/10/2009	€ / R	2010/03/15	7.95	Put	Currency Future	4.0000	8.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	14.35	Call	Currency Future	53.0000	42.0000	(20.755)	0	0	0
20/10/2009	€ / R	2010/03/15	11.50	Put	Currency Future	615.0000	612.0000	(0.488)	0	0	0
20/10/2009	€ / R	2010/03/15	7.95	Call	Currency Future	3,322.0000	3,333.0000	0.331	0	0	0
20/10/2009	€ / R	2010/03/15	12.35	Put	Currency Future	1,278.0000	1,273.0000	(0.391)	0	0	0
20/10/2009	€ / R	2010/03/15	11.35	Call	Currency Future	434.0000	439.0000	1.152	0	0	0
20/10/2009	€ / R	2010/03/15	8.50	Call	Currency Future	2,776.0000	2,789.0000	0.468	0	0	0
20/10/2009	€ / R	2010/03/15	9.10	Call	Currency Future	2,182.0000	2,200.0000	0.825	0	0	0
20/10/2009	€ / R	2010/03/15	16.00	Put	Currency Future	4,748.0000	4,739.0000	(0.190)	0	0	0
20/10/2009	€ / R	2010/03/15	8.50	Put	Currency Future	8.0000	14.0000	75.000	0	0	0
20/10/2009	€ / R	2010/03/15	16.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/10/2009	€ / R	2010/03/15	10.50	Put	Currency Future	153.0000	147.0000	(3.922)	0	0	0
20/10/2009	€ / R	2010/03/15	11.35	Put	Currency Future	516.0000	514.0000	(0.388)	0	0	0
20/10/2009	€ / R	2010/03/15	15.00	Put	Currency Future	3,770.0000	3,749.0000	(0.557)	0	0	0
20/10/2009	€ / R	2010/03/15	9.50	Put	Currency Future	27.0000	38.0000	40.741	0	0	0
20/10/2009	€ / R	2010/03/15	13.50	Put	Currency Future	2,323.0000	2,312.0000	(0.474)	0	0	0
20/10/2009	€ / R	2010/03/15	14.95	Put	Currency Future	3,721.0000	3,700.0000	(0.564)	0	0	0
20/10/2009	€ / R	2010/03/15	14.50	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
20/10/2009	€ / R	2010/03/15	15.50	Put	Currency Future	4,258.0000	4,242.0000	(0.376)	0	0	0
20/10/2009	€ / R	2010/03/15	9.50	Call	Currency Future	1,795.0000	1,813.0000	1.003	0	0	0
20/10/2009	€ / R	2010/03/15	13.50	Call	Currency Future	91.0000	88.0000	(3.297)	0	0	0
20/10/2009	€ / R	2010/03/15	12.50	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
20/10/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,408.0000	1,403.0000	(0.355)	0	0	0
20/10/2009	€ / R	2010/03/15	10.50	Call	Currency Future	921.0000	922.0000	0.109	0	0	0
20/10/2009	€ / R	2010/03/15	7.75	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	11.25	Put	Currency Future	454.0000	452.0000	(0.441)	0	0	0
20/10/2009	€ / R	2010/03/15	12.35	Call	Currency Future	196.0000	198.0000	1.020	0	0	0
20/10/2009	€ / R	2010/03/15	10.35	Put	Currency Future	116.0000	110.0000	(5.172)	0	0	0
20/10/2009	€ / R	2010/03/15	11.25	Call	Currency Future	472.0000	478.0000	1.271	0	0	0
20/10/2009	€ / R	2010/03/15	8.35	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
20/10/2009	€ / R	2010/03/15	9.35	Put	Currency Future	20.0000	32.0000	60.000	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
20/10/2009	€ / R	2010/03/15	14.50	Put	Currency Future	3,281.0000	3,262.0000	(0.579)	0	0	0
20/10/2009	€ / R	2010/03/15	8.75	Call	Currency Future	2,528.0000	2,543.0000	0.593	0	0	0
20/10/2009	€ / R	2010/03/15	15.70	Put	Currency Future	4,453.0000	4,441.0000	(0.269)	0	0	0
20/10/2009	€ / R	2010/03/15	7.35	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	15.75	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
20/10/2009	€ / R	2010/03/15	8.35	Call	Currency Future	2,924.0000	2,937.0000	0.445	0	0	0
20/10/2009	€ / R	2010/03/15	15.75	Put	Currency Future	4,502.0000	4,490.0000	(0.267)	0	0	0
20/10/2009	€ / R	2010/03/15	9.35	Call	Currency Future	1,938.0000	1,958.0000	1.032	0	0	0
20/10/2009	€ / R	2010/03/15	10.35	Call	Currency Future	1,034.0000	1,035.0000	0.097	0	0	0
20/10/2009	€ / R	2010/03/15	7.35	Call	Currency Future	3,920.0000	3,929.0000	0.230	0	0	0
20/10/2009	€ / R	2010/03/15	7.50	Call	Currency Future	3,770.0000	3,780.0000	0.265	0	0	0
20/10/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,525.0000	3,505.0000	(0.567)	0	0	0
20/10/2009	€ / R	2010/03/15	7.50	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	15.50	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
20/10/2009	€ / R	2010/03/15	14.75	Call	Currency Future	43.0000	30.0000	(30.233)	0	0	0
20/10/2009	€ / R	2010/03/15	19.90	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.75	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
20/10/2009	€ / R	2010/03/15	17.90	Put	Currency Future	6,635.0000	6,631.0000	(0.060)	0	0	0
20/10/2009	€ / R	2010/03/15	8.75	Put	Currency Future	10.0000	18.0000	80.000	0	0	0
20/10/2009	€ / R	2010/03/15	7.65	Call	Currency Future	3,621.0000	3,631.0000	0.276	0	0	0
20/10/2009	€ / R	2010/03/15	9.75	Call	Currency Future	1,560.0000	1,576.0000	1.026	0	0	0
20/10/2009	€ / R	2010/03/15	17.90	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R	2010/03/15	9.75	Put	Currency Future	42.0000	50.0000	19.048	0	0	0
20/10/2009	€ / R	2010/03/15	9.65	Put	Currency Future	35.0000	45.0000	28.571	0	0	0
20/10/2009	€ / R	2010/03/15	10.75	Call	Currency Future	750.0000	751.0000	0.133	0	0	0
20/10/2009	€ / R	2010/03/15	10.75	Put	Currency Future	232.0000	226.0000	(2.586)	0	0	0
20/10/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,559.0000	2,545.0000	(0.547)	0	0	0
20/10/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,630.0000	1,624.0000	(0.368)	0	0	0
20/10/2009	€ / R	2010/03/15	12.75	Call	Currency Future	148.0000	150.0000	1.351	0	0	0
20/10/2009	€ / R	2010/03/15	19.90	Put	Currency Future	8,633.0000	8,627.0000	(0.070)	0	0	0
20/10/2009	€ / R	2010/03/15	12.70	Call	Currency Future	153.0000	155.0000	1.307	0	0	0
20/10/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,585.0000	1,579.0000	(0.379)	0	0	0
20/10/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,733.0000	8,727.0000	(0.069)	0	0	0
20/10/2009	€ / R	2010/03/15	13.70	Call	Currency Future	79.0000	74.0000	(6.329)	0	0	0
20/10/2009	€ / R	2010/03/15	20.00	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,512.0000	2,498.0000	(0.557)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2010/03/15	18.00	Put	Currency Future	6,735.0000	6,731.0000	(0.059)	0	0	0
20/10/2009	€ / R 2010/03/15	14.70	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
20/10/2009	€ / R 2010/03/15	13.65	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
20/10/2009	€ / R 2010/03/15	10.70	Put	Currency Future	214.0000	208.0000	(2.804)	0	0	0
20/10/2009	€ / R 2010/03/15	11.65	Put	Currency Future	720.0000	717.0000	(0.417)	0	0	0
20/10/2009	€ / R 2010/03/15	15.70	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
20/10/2009	€ / R 2010/03/15	11.65	Call	Currency Future	338.0000	342.0000	1.183	0	0	0
20/10/2009	€ / R 2010/03/15	14.70	Put	Currency Future	3,476.0000	3,456.0000	(0.575)	0	0	0
20/10/2009	€ / R 2010/03/15	10.65	Put	Currency Future	198.0000	192.0000	(3.030)	0	0	0
20/10/2009	€ / R 2010/03/15	10.65	Call	Currency Future	816.0000	817.0000	0.123	0	0	0
20/10/2009	€ / R 2010/03/15	10.70	Call	Currency Future	782.0000	784.0000	0.256	0	0	0
20/10/2009	€ / R 2010/03/15	13.65	Put	Currency Future	2,464.0000	2,452.0000	(0.487)	0	0	0
20/10/2009	€ / R 2010/03/15	9.70	Call	Currency Future	1,606.0000	1,623.0000	1.059	0	0	0
20/10/2009	€ / R 2010/03/15	15.65	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
20/10/2009	€ / R 2010/03/15	15.65	Put	Currency Future	4,404.0000	4,391.0000	(0.295)	0	0	0
20/10/2009	€ / R 2010/03/15	17.65	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R 2010/03/15	18.00	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	7.70	Call	Currency Future	3,571.0000	3,581.0000	0.280	0	0	0
20/10/2009	€ / R 2010/03/15	7.65	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
20/10/2009	€ / R 2010/03/15	7.70	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	9.65	Call	Currency Future	1,653.0000	1,670.0000	1.028	0	0	0
20/10/2009	€ / R 2010/03/15	9.70	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
20/10/2009	€ / R 2010/03/15	8.65	Call	Currency Future	2,627.0000	2,642.0000	0.571	0	0	0
20/10/2009	€ / R 2010/03/15	8.70	Put	Currency Future	9.0000	17.0000	88.889	0	0	0
20/10/2009	€ / R 2010/03/15	19.65	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R 2010/03/15	8.70	Call	Currency Future	2,577.0000	2,592.0000	0.582	0	0	0
20/10/2009	€ / R 2010/03/15	17.65	Put	Currency Future	6,385.0000	6,382.0000	(0.047)	0	0	0
20/10/2009	€ / R 2010/03/15	19.65	Put	Currency Future	8,383.0000	8,378.0000	(0.060)	0	0	0
20/10/2009	€ / R 2010/03/15	8.65	Put	Currency Future	9.0000	16.0000	77.778	0	0	0
20/10/2009	€ / R 2010/03/15	7.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	19.10	Put	Currency Future	7,834.0000	7,829.0000	(0.064)	0	0	0
20/10/2009	€ / R 2010/03/15	19.10	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R 2010/03/15	7.10	Call	Currency Future	4,169.0000	4,178.0000	0.216	0	0	0
20/10/2009	€ / R 2010/03/15	17.10	Call	Currency Future	5.0000	9.0000	80.000	0	0	0
20/10/2009	€ / R 2010/03/15	17.10	Put	Currency Future	5,837.0000	5,834.0000	(0.051)	0	0	0
20/10/2009	€ / R 2010/03/15	19.20	Put	Currency Future	7,934.0000	7,929.0000	(0.063)	0	0	0

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20/10/2009	€ / R	2010/03/15	19.20	Call	Currency Future	2.0000	4.0000	100.000	0	0	0
20/10/2009	€ / R	2010/03/15	17.20	Put	Currency Future	5,936.0000	5,934.0000	(0.034)	0	0	0
20/10/2009	€ / R	2010/03/15	7.20	Call	Currency Future	4,069.0000	4,078.0000	0.221	0	0	0
20/10/2009	€ / R	2010/03/15	7.20	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	17.20	Call	Currency Future	4.0000	9.0000	125.000	0	0	0
20/10/2009	€ / R	2010/03/15	19.60	Put	Currency Future	8,333.0000	8,328.0000	(0.060)	0	0	0
20/10/2009	€ / R	2010/03/15	15.60	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
20/10/2009	€ / R	2010/03/15	15.60	Put	Currency Future	4,356.0000	4,341.0000	(0.344)	0	0	0
20/10/2009	€ / R	2010/03/15	17.60	Call	Currency Future	3.0000	7.0000	133.333	0	0	0
20/10/2009	€ / R	2010/03/15	17.60	Put	Currency Future	6,335.0000	6,332.0000	(0.047)	0	0	0
20/10/2009	€ / R	2010/03/15	19.60	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
20/10/2009	€ / R	2010/03/15	13.60	Put	Currency Future	2,417.0000	2,405.0000	(0.496)	0	0	0
20/10/2009	€ / R	2010/03/15	13.60	Call	Currency Future	85.0000	80.0000	(5.882)	0	0	0
20/10/2009	€ / R	2010/03/15	10.60	Call	Currency Future	850.0000	851.0000	0.118	0	0	0
20/10/2009	€ / R	2010/03/15	7.60	Put	Currency Future	2.0000	5.0000	150.000	0	0	0
20/10/2009	€ / R	2010/03/15	8.60	Call	Currency Future	2,676.0000	2,691.0000	0.561	0	0	0
20/10/2009	€ / R	2010/03/15	8.60	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
20/10/2009	€ / R	2010/03/15	9.60	Call	Currency Future	1,700.0000	1,718.0000	1.059	0	0	0
20/10/2009	€ / R	2010/03/15	9.60	Put	Currency Future	32.0000	42.0000	31.250	0	0	0
20/10/2009	€ / R	2010/03/15	10.60	Put	Currency Future	182.0000	176.0000	(3.297)	0	0	0
20/10/2009	€ / R	2010/03/15	7.60	Call	Currency Future	3,670.0000	3,680.0000	0.272	0	0	0
20/10/2009	€ / R	2010/06/14			Currency Future	11.4479	11.4552	0.064	0.0000	0.0000	808
20/10/2009	€ / R	2010/06/14	12.10	Call	Currency Future	412.0000	411.0000	(0.243)	0	0	0
20/10/2009	€ / R	2010/06/14	13.35	Call	Currency Future	214.0000	214.0000	-	0	0	0
20/10/2009	€ / R	2010/06/14	11.30	Call	Currency Future	679.0000	678.0000	(0.147)	0	0	0
20/10/2009	€ / R	2010/06/14	8.30	Put	Currency Future	14.0000	21.0000	50.000	0	0	0
20/10/2009	€ / R	2010/06/14	12.00	Call	Currency Future	437.0000	436.0000	(0.229)	0	0	0
20/10/2009	€ / R	2010/06/14	19.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/10/2009	€ / R	2010/06/14	9.30	Call	Currency Future	2,185.0000	2,197.0000	0.549	0	0	0
20/10/2009	€ / R	2010/06/14	11.35	Put	Currency Future	558.0000	550.0000	(1.434)	0	0	0
20/10/2009	€ / R	2010/06/14	12.10	Put	Currency Future	1,064.0000	1,056.0000	(0.752)	0	0	0
20/10/2009	€ / R	2010/06/14	8.40	Call	Currency Future	3,064.0000	3,078.0000	0.457	0	0	0
20/10/2009	€ / R	2010/06/14	11.60	Call	Currency Future	557.0000	556.0000	(0.180)	0	0	0
20/10/2009	€ / R	2010/06/14	8.30	Call	Currency Future	3,162.0000	3,176.0000	0.443	0	0	0
20/10/2009	€ / R	2010/06/14	11.35	Call	Currency Future	656.0000	655.0000	(0.152)	0	0	0

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20/10/2009	€ / R 2010/06/14	12.00	Put	Currency Future	989.0000	981.0000	(0.809)	0	0	0
20/10/2009	€ / R 2010/06/14	8.40	Put	Currency Future	16.0000	23.0000	43.750	0	0	0
20/10/2009	€ / R 2010/06/14	11.30	Put	Currency Future	531.0000	523.0000	(1.507)	0	0	0
20/10/2009	€ / R 2010/06/14	7.30	Call	Currency Future	4,153.0000	4,163.0000	0.241	0	0	0
20/10/2009	€ / R 2010/06/14	7.40	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
20/10/2009	€ / R 2010/06/14	19.50	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/10/2009	€ / R 2010/06/14	9.30	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
20/10/2009	€ / R 2010/06/14	9.40	Call	Currency Future	2,089.0000	2,100.0000	0.527	0	0	0
20/10/2009	€ / R 2010/06/14	11.60	Put	Currency Future	709.0000	701.0000	(1.128)	0	0	0
20/10/2009	€ / R 2010/06/14	13.45	Call	Currency Future	205.0000	204.0000	(0.488)	0	0	0
20/10/2009	€ / R 2010/06/14	7.30	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
20/10/2009	€ / R 2010/06/14	10.40	Call	Currency Future	1,222.0000	1,223.0000	0.082	0	0	0
20/10/2009	€ / R 2010/06/14	10.45	Put	Currency Future	185.0000	178.0000	(3.784)	0	0	0
20/10/2009	€ / R 2010/06/14	10.30	Call	Currency Future	1,301.0000	1,303.0000	0.154	0	0	0
20/10/2009	€ / R 2010/06/14	11.40	Put	Currency Future	585.0000	577.0000	(1.368)	0	0	0
20/10/2009	€ / R 2010/06/14	10.40	Put	Currency Future	174.0000	167.0000	(4.023)	0	0	0
20/10/2009	€ / R 2010/06/14	10.45	Call	Currency Future	1,183.0000	1,183.0000	-	0	0	0
20/10/2009	€ / R 2010/06/14	15.30	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
20/10/2009	€ / R 2010/06/14	9.40	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
20/10/2009	€ / R 2010/06/14	9.45	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
20/10/2009	€ / R 2010/06/14	13.30	Call	Currency Future	219.0000	219.0000	-	0	0	0
20/10/2009	€ / R 2010/06/14	11.40	Call	Currency Future	633.0000	633.0000	-	0	0	0
20/10/2009	€ / R 2010/06/14	7.40	Call	Currency Future	4,054.0000	4,064.0000	0.247	0	0	0
20/10/2009	€ / R 2010/06/14	13.45	Put	Currency Future	2,207.0000	2,199.0000	(0.362)	0	0	0
20/10/2009	€ / R 2010/06/14	19.30	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/10/2009	€ / R 2010/06/14	19.55	Put	Currency Future	8,114.0000	8,104.0000	(0.123)	0	0	0
20/10/2009	€ / R 2010/06/14	15.45	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
20/10/2009	€ / R 2010/06/14	17.30	Put	Currency Future	5,896.0000	5,873.0000	(0.390)	0	0	0
20/10/2009	€ / R 2010/06/14	11.45	Put	Currency Future	614.0000	606.0000	(1.303)	0	0	0
20/10/2009	€ / R 2010/06/14	19.55	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/10/2009	€ / R 2010/06/14	15.45	Put	Currency Future	4,091.0000	4,080.0000	(0.269)	0	0	0
20/10/2009	€ / R 2010/06/14	17.30	Call	Currency Future	44.0000	28.0000	(36.364)	0	0	0
20/10/2009	€ / R 2010/06/14	11.45	Call	Currency Future	612.0000	611.0000	(0.163)	0	0	0
20/10/2009	€ / R 2010/06/14	10.55	Put	Currency Future	215.0000	207.0000	(3.721)	0	0	0
20/10/2009	€ / R 2010/06/14	17.45	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
20/10/2009	€ / R 2010/06/14	15.30	Put	Currency Future	3,945.0000	3,935.0000	(0.253)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R 2010/06/14	13.55	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
20/10/2009	€ / R 2010/06/14	8.55	Put	Currency Future	18.0000	26.0000	44.444	0	0	0
20/10/2009	€ / R 2010/06/14	13.30	Put	Currency Future	2,071.0000	2,064.0000	(0.338)	0	0	0
20/10/2009	€ / R 2010/06/14	13.55	Put	Currency Future	2,297.0000	2,289.0000	(0.348)	0	0	0
20/10/2009	€ / R 2010/06/14	8.55	Call	Currency Future	2,916.0000	2,931.0000	0.514	0	0	0
20/10/2009	€ / R 2010/06/14	10.30	Put	Currency Future	153.0000	148.0000	(3.268)	0	0	0
20/10/2009	€ / R 2010/06/14	15.55	Call	Currency Future	85.0000	81.0000	(4.706)	0	0	0
20/10/2009	€ / R 2010/06/14	7.55	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
20/10/2009	€ / R 2010/06/14	19.30	Put	Currency Future	7,866.0000	7,855.0000	(0.140)	0	0	0
20/10/2009	€ / R 2010/06/14	15.55	Put	Currency Future	4,187.0000	4,175.0000	(0.287)	0	0	0
20/10/2009	€ / R 2010/06/14	7.55	Call	Currency Future	3,905.0000	3,916.0000	0.282	0	0	0
20/10/2009	€ / R 2010/06/14	13.40	Call	Currency Future	209.0000	209.0000	-	0	0	0
20/10/2009	€ / R 2010/06/14	19.45	Put	Currency Future	8,015.0000	8,005.0000	(0.125)	0	0	0
20/10/2009	€ / R 2010/06/14	17.55	Put	Currency Future	6,142.0000	6,119.0000	(0.374)	0	0	0
20/10/2009	€ / R 2010/06/14	9.45	Call	Currency Future	2,041.0000	2,051.0000	0.490	0	0	0
20/10/2009	€ / R 2010/06/14	17.55	Call	Currency Future	40.0000	24.0000	(40.000)	0	0	0
20/10/2009	€ / R 2010/06/14	17.45	Put	Currency Future	6,044.0000	6,021.0000	(0.381)	0	0	0
20/10/2009	€ / R 2010/06/14	19.35	Put	Currency Future	7,915.0000	7,905.0000	(0.126)	0	0	0
20/10/2009	€ / R 2010/06/14	19.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
20/10/2009	€ / R 2010/06/14	13.40	Put	Currency Future	2,161.0000	2,154.0000	(0.324)	0	0	0
20/10/2009	€ / R 2010/06/14	8.45	Put	Currency Future	16.0000	24.0000	50.000	0	0	0
20/10/2009	€ / R 2010/06/14	15.40	Put	Currency Future	4,042.0000	4,032.0000	(0.247)	0	0	0
20/10/2009	€ / R 2010/06/14	7.45	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
20/10/2009	€ / R 2010/06/14	10.35	Put	Currency Future	163.0000	158.0000	(3.067)	0	0	0
20/10/2009	€ / R 2010/06/14	19.50	Put	Currency Future	8,064.0000	8,054.0000	(0.124)	0	0	0
20/10/2009	€ / R 2010/06/14	13.35	Put	Currency Future	2,116.0000	2,109.0000	(0.331)	0	0	0
20/10/2009	€ / R 2010/06/14	13.50	Call	Currency Future	200.0000	199.0000	(0.500)	0	0	0
20/10/2009	€ / R 2010/06/14	10.35	Call	Currency Future	1,261.0000	1,263.0000	0.159	0	0	0
20/10/2009	€ / R 2010/06/14	13.50	Put	Currency Future	2,252.0000	2,244.0000	(0.355)	0	0	0
20/10/2009	€ / R 2010/06/14	15.35	Call	Currency Future	92.0000	89.0000	(3.261)	0	0	0
20/10/2009	€ / R 2010/06/14	10.50	Put	Currency Future	199.0000	192.0000	(3.518)	0	0	0
20/10/2009	€ / R 2010/06/14	17.35	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
20/10/2009	€ / R 2010/06/14	15.50	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
20/10/2009	€ / R 2010/06/14	17.35	Put	Currency Future	5,946.0000	5,922.0000	(0.404)	0	0	0
20/10/2009	€ / R 2010/06/14	17.50	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
20/10/2009	€ / R 2010/06/14	15.35	Put	Currency Future	3,994.0000	3,984.0000	(0.250)	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
20/10/2009	€ / R 2010/06/14	17.50	Put	Currency Future	6,093.0000	6,070.0000	(0.377)	0	0	0
20/10/2009	€ / R 2010/06/14	9.35	Put	Currency Future	39.0000	43.0000	10.256	0	0	0
20/10/2009	€ / R 2010/06/14	15.50	Put	Currency Future	4,139.0000	4,128.0000	(0.266)	0	0	0
20/10/2009	€ / R 2010/06/14	9.35	Call	Currency Future	2,137.0000	2,148.0000	0.515	0	0	0
20/10/2009	€ / R 2010/06/14	8.45	Call	Currency Future	3,014.0000	3,029.0000	0.498	0	0	0
20/10/2009	€ / R 2010/06/14	8.35	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
20/10/2009	€ / R 2010/06/14	10.50	Call	Currency Future	1,147.0000	1,147.0000	-	0	0	0
20/10/2009	€ / R 2010/06/14	17.40	Call	Currency Future	43.0000	27.0000	(37.209)	0	0	0
20/10/2009	€ / R 2010/06/14	9.55	Call	Currency Future	1,949.0000	1,959.0000	0.513	0	0	0
20/10/2009	€ / R 2010/06/14	17.40	Put	Currency Future	5,995.0000	5,971.0000	(0.400)	0	0	0
20/10/2009	€ / R 2010/06/14	7.45	Call	Currency Future	4,004.0000	4,015.0000	0.275	0	0	0
20/10/2009	€ / R 2010/06/14	19.40	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/10/2009	€ / R 2010/06/14	7.50	Call	Currency Future	3,955.0000	3,966.0000	0.278	0	0	0
20/10/2009	€ / R 2010/06/14	19.40	Put	Currency Future	7,965.0000	7,955.0000	(0.126)	0	0	0
20/10/2009	€ / R 2010/06/14	9.50	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
20/10/2009	€ / R 2010/06/14	7.35	Call	Currency Future	4,103.0000	4,114.0000	0.268	0	0	0
20/10/2009	€ / R 2010/06/14	7.50	Put	Currency Future	7.0000	11.0000	57.143	0	0	0
20/10/2009	€ / R 2010/06/14	15.40	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
20/10/2009	€ / R 2010/06/14	8.50	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
20/10/2009	€ / R 2010/06/14	8.35	Call	Currency Future	3,113.0000	3,127.0000	0.450	0	0	0
20/10/2009	€ / R 2010/06/14	9.50	Call	Currency Future	1,995.0000	2,005.0000	0.501	0	0	0
20/10/2009	€ / R 2010/06/14	7.35	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
20/10/2009	€ / R 2010/06/14	8.50	Call	Currency Future	2,965.0000	2,980.0000	0.506	0	0	0
20/10/2009	€ / R 2010/06/14	10.55	Call	Currency Future	1,112.0000	1,113.0000	0.090	0	0	0
20/10/2009	€ / R 2010/06/14	9.55	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
20/10/2009	€ / R 2010/06/14	11.50	Call	Currency Future	593.0000	592.0000	(0.169)	0	0	0
20/10/2009	€ / R 2010/06/14	11.50	Put	Currency Future	645.0000	637.0000	(1.240)	0	0	0
20/10/2009	€ / R 2010/06/14	11.55	Call	Currency Future	575.0000	574.0000	(0.174)	0	0	0
20/10/2009	€ / R 2010/06/14	11.70	Call	Currency Future	524.0000	523.0000	(0.191)	0	0	0
20/10/2009	€ / R 2010/06/14	11.70	Put	Currency Future	776.0000	768.0000	(1.031)	0	0	0
20/10/2009	€ / R 2010/06/14	11.90	Call	Currency Future	464.0000	463.0000	(0.216)	0	0	0
20/10/2009	€ / R 2010/06/14	11.55	Put	Currency Future	677.0000	669.0000	(1.182)	0	0	0
20/10/2009	€ / R 2010/06/14	11.90	Put	Currency Future	916.0000	908.0000	(0.873)	0	0	0
20/10/2009	€ / R 2010/06/14	7.60	Put	Currency Future	8.0000	12.0000	50.000	0	0	0
20/10/2009	€ / R 2010/06/14	9.70	Call	Currency Future	1,813.0000	1,822.0000	0.496	0	0	0
20/10/2009	€ / R 2010/06/14	7.60	Call	Currency Future	3,855.0000	3,867.0000	0.311	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	€ / R	2010/06/14	7.70	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
20/10/2009	€ / R	2010/06/14	8.60	Call	Currency Future	2,867.0000	2,882.0000	0.523	0	0	0
20/10/2009	€ / R	2010/06/14	8.70	Call	Currency Future	2,769.0000	2,783.0000	0.506	0	0	0
20/10/2009	€ / R	2010/06/14	8.70	Put	Currency Future	21.0000	28.0000	33.333	0	0	0
20/10/2009	€ / R	2010/06/14	8.60	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
20/10/2009	€ / R	2010/06/14	19.70	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/10/2009	€ / R	2010/06/14	19.70	Put	Currency Future	8,263.0000	8,253.0000	(0.121)	0	0	0
20/10/2009	€ / R	2010/06/14	7.70	Call	Currency Future	3,756.0000	3,768.0000	0.319	0	0	0
20/10/2009	€ / R	2010/06/14	9.70	Put	Currency Future	65.0000	66.0000	1.538	0	0	0
20/10/2009	€ / R	2010/06/14	10.70	Call	Currency Future	1,013.0000	1,012.0000	(0.099)	0	0	0
20/10/2009	€ / R	2010/06/14	10.70	Put	Currency Future	265.0000	257.0000	(3.019)	0	0	0
20/10/2009	€ / R	2010/06/14	15.60	Call	Currency Future	83.0000	78.0000	(6.024)	0	0	0
20/10/2009	€ / R	2010/06/14	13.60	Put	Currency Future	2,342.0000	2,334.0000	(0.342)	0	0	0
20/10/2009	€ / R	2010/06/14	13.60	Call	Currency Future	190.0000	189.0000	(0.526)	0	0	0
20/10/2009	€ / R	2010/06/14	15.60	Put	Currency Future	4,235.0000	4,223.0000	(0.283)	0	0	0
20/10/2009	€ / R	2010/06/14	17.60	Call	Currency Future	39.0000	24.0000	(38.462)	0	0	0
20/10/2009	€ / R	2010/06/14	17.60	Put	Currency Future	6,191.0000	6,169.0000	(0.355)	0	0	0
20/10/2009	€ / R	2010/06/14	15.70	Put	Currency Future	4,332.0000	4,318.0000	(0.323)	0	0	0
20/10/2009	€ / R	2010/06/14	19.60	Put	Currency Future	8,163.0000	8,154.0000	(0.110)	0	0	0
20/10/2009	€ / R	2010/06/14	19.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/10/2009	€ / R	2010/06/14	10.60	Put	Currency Future	231.0000	223.0000	(3.463)	0	0	0
20/10/2009	€ / R	2010/06/14	17.70	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
20/10/2009	€ / R	2010/06/14	10.60	Call	Currency Future	1,078.0000	1,078.0000	-	0	0	0
20/10/2009	€ / R	2010/06/14	9.60	Call	Currency Future	1,903.0000	1,913.0000	0.525	0	0	0
20/10/2009	€ / R	2010/06/14	15.70	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
20/10/2009	€ / R	2010/06/14	13.70	Put	Currency Future	2,433.0000	2,425.0000	(0.329)	0	0	0
20/10/2009	€ / R	2010/06/14	13.70	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0
20/10/2009	€ / R	2010/06/14	9.60	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
20/10/2009	€ / R	2010/06/14	17.70	Put	Currency Future	6,288.0000	6,267.0000	(0.334)	0	0	0
20/10/2009	AL13	2009/11/05			Index Future	248.8240	248.8640	0.016	0.0000	0.0000	10
20/10/2009	ALBI	2009/11/05			Index Future	292.3840	292.3540	(0.010)	0.0000	0.0000	764
20/10/2009	ALBI	2010/02/04			Index Future	297.6820	297.6500	(0.011)	0.0000	0.0000	37

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ALBI	2010/05/06			Index Future	302.9400	302.8820	(0.019)	0.0000	0.0000	0
20/10/2009	ALBI	2010/08/05			Index Future	308.3840	308.3310	(0.017)	0.0000	0.0000	0
20/10/2009	CRD1	2009/11/05			Index Future	127.1290	127.1060	(0.018)	0.0000	0.0000	2
20/10/2009	CRD1	2010/02/04			Index Future	129.4330	129.4080	(0.019)	0.0000	0.0000	0
20/10/2009	CRD1	2010/05/06			Index Future	131.9160	131.8900	(0.020)	0.0000	0.0000	0
20/10/2009	GOVI	2009/11/05			jGovi	294.1350	294.0860	(0.017)	0.0000	0.0000	691
20/10/2009	GOVI	2010/02/04			jGovi	299.4650	299.4125	(0.018)	0.0000	0.0000	0
20/10/2009	GOVI	2010/05/06			jGovi	305.2110	305.1560	(0.018)	0.0000	0.0000	0
20/10/2009	GOVI	2010/08/05			jGovi	310.4360	310.3060	(0.042)	0.0000	0.0000	0
20/10/2009	ILBI	2009/11/05			Index Future	364.3490	364.3300	(0.005)	0.0000	0.0000	3
20/10/2009	ILBI	2010/02/04			Index Future	370.9590	370.9350	(0.006)	0.0000	0.0000	214
20/10/2009	J153	2010/08/31			jSwap	7.3274	7.3104	(0.231)	0.0000	0.0000	0
20/10/2009	J157	2015/09/15			jSwap	8.8190	8.8570	0.431	0.0000	0.0000	0
20/10/2009	J186	2026/12/21			jSwap	8.5640	8.6360	0.841	0.0000	0.0000	0
20/10/2009	J201	2014/12/22			jSwap	8.6510	8.6860	0.405	0.0000	0.0000	0
20/10/2009	J203	2017/09/15			jSwap	8.9550	8.9940	0.436	0.0000	0.0000	0
20/10/2009	J204	2018/12/21			jSwap	8.9280	8.9700	0.470	0.0000	0.0000	0
20/10/2009	J207	2020/01/15			jSwap	8.9570	8.9970	0.447	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
20/10/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
20/10/2009	JFRA 2009/11/05			jFra	7.1400	7.1530	0.182	0.0000	0.0000	0
20/10/2009	JFRA 2010/02/04			jFra	7.0360	7.0370	0.014	0.0000	0.0000	0
20/10/2009	JFRA 2010/05/06			jFra	7.2120	7.2170	0.069	0.0000	0.0000	0
20/10/2009	JFRA 2010/08/05			jFra	7.5150	7.5310	0.213	0.0000	0.0000	0
20/10/2009	JFRA 2010/11/04			jFra	7.8190	7.8490	0.384	0.0000	0.0000	0
20/10/2009	JN02 2009/11/05			jNote	7.7620	7.7870	0.322	0.0000	0.0000	0
20/10/2009	JN02 2010/02/04			jNote	7.9900	8.0140	0.300	0.0000	0.0000	0
20/10/2009	JN05 2009/11/05			jNote	8.6670	8.7030	0.415	0.0000	0.0000	0
20/10/2009	JN05 2010/02/04			jNote	8.7980	8.8370	0.443	0.0000	0.0000	0
20/10/2009	JN10 2009/11/05			jNote	8.9280	8.9690	0.459	0.0000	0.0000	0
20/10/2009	JN10 2010/02/04			jNote	8.9890	9.0320	0.478	0.0000	0.0000	0
20/10/2009	JROD 2009/10/30			jRod	6.8060	6.8040	(0.029)	0.0000	0.0000	0
20/10/2009	JROD 2009/11/30			jRod	6.8760	6.8740	(0.029)	0.0000	0.0000	0
20/10/2009	JROD 2009/12/31			jRod	7.0510	7.0480	(0.043)	0.0000	0.0000	0
20/10/2009	OTH1 2009/11/05			Index Future	282.7700	282.8420	0.025	0.0000	0.0000	3
20/10/2009	OTH1 2010/02/04			Index Future	287.8940	287.9650	0.025	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
20/10/2009	OTH1	2010/05/06			Index Future	293.4180	293.4890	0.024	0.0000	0.0000	0
20/10/2009	R153	2009/11/05			Bond Future	7.3770	7.3570	(0.271)	0.0000	0.0000	0
20/10/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	703.0000	687.0000	(2.276)	0	0	0
20/10/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R155	2009/11/05			Bond Future	7.6300	7.6400	0.131	0.0000	0.0000	38
20/10/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	273.0000	257.0000	(5.861)	0	0	0
20/10/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	62.0000	64.0000	3.226	0	0	0
20/10/2009	R157	2009/11/05			Bond Future	8.5930	8.6020	0.105	0.0000	0.0000	8,863
20/10/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,799.0000	5,845.0000	0.793	0	0	0
20/10/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R157	2010/02/04			Bond Future	8.6960	8.7060	0.115	0.0000	0.0000	70
20/10/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,965.0000	5,006.0000	0.826	0	0	0
20/10/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	187.0000	178.0000	(4.813)	0	0	0
20/10/2009	R157	2010/05/06			Bond Future	8.7790	8.7890	0.114	0.0000	0.0000	0
20/10/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	1,306.0000	1,282.0000	(1.838)	0	0	0
20/10/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,630.0000	2,654.0000	0.913	0	0	0
20/10/2009	R157	2010/08/05			Bond Future	8.8330	8.8440	0.125	0.0000	0.0000	0
20/10/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,553.0000	2,574.0000	0.823	0	0	0
20/10/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	2,178.0000	2,150.0000	(1.286)	0	0	0
20/10/2009	R186	2009/11/05			Bond Future	9.2140	9.2130	(0.011)	0.0000	0.0000	11,682
20/10/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,398.0000	2,365.0000	(1.376)	0	0	5,000
20/10/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	395.0000	371.0000	(6.076)	0	0	0
20/10/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	4,485.0000	4,466.0000	(0.424)	0	0	240
20/10/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	14,858.0000	14,849.0000	(0.061)	0	0	0
20/10/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	72.0000	63.0000	(12.500)	0	0	0
20/10/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	240
20/10/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
20/10/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,687.0000	17,678.0000	(0.051)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	R186	2010/02/04			Bond Future	9.2750	9.2740	(0.011)	0.0000	0.0000	81
20/10/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	10,253.0000	10,240.0000	(0.127)	0	0	0
20/10/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	300.0000	295.0000	(1.667)	0	0	0
20/10/2009	R186	2010/05/06			Bond Future	9.3270	9.3260	(0.011)	0.0000	0.0000	0
20/10/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	2,671.0000	2,665.0000	(0.225)	0	0	0
20/10/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,667.0000	5,652.0000	(0.265)	0	0	0
20/10/2009	R186	2010/08/05			Bond Future	9.3660	9.3650	(0.011)	0.0000	0.0000	0
20/10/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	5,370.0000	5,358.0000	(0.223)	0	0	0
20/10/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	4,334.0000	4,330.0000	(0.092)	0	0	0
20/10/2009	R201	2009/11/05			Bond Future	8.6510	8.6700	0.220	0.0000	0.0000	488
20/10/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,828.0000	4,905.0000	1.595	0	0	0
20/10/2009	R201	2010/02/04			Bond Future	8.7440	8.7640	0.229	0.0000	0.0000	0
20/10/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	50.0000	46.0000	(8.000)	0	0	0
20/10/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,045.0000	5,119.0000	1.467	0	0	0
20/10/2009	R201	2010/05/06			Bond Future	8.8240	8.8460	0.249	0.0000	0.0000	0
20/10/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	996.0000	962.0000	(3.414)	0	0	0
20/10/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,210.0000	2,258.0000	2.172	0	0	0
20/10/2009	R201	2010/08/05			Bond Future	8.8760	8.9000	0.270	0.0000	0.0000	0
20/10/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,667.0000	1,703.0000	2.160	0	0	0
20/10/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	2,106.0000	2,056.0000	(2.374)	0	0	0
20/10/2009	R203	2009/11/05			Bond Future	9.1100	9.1090	(0.011)	0.0000	0.0000	1,570
20/10/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,138.0000	9,133.0000	(0.055)	0	0	0
20/10/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R203	2010/02/04			Bond Future	9.2000	9.1990	(0.011)	0.0000	0.0000	0
20/10/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,571.0000	5,563.0000	(0.144)	0	0	0
20/10/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	180.0000	178.0000	(1.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	R203	2010/05/06			Bond Future	9.2750	9.2740	(0.011)	0.0000	0.0000	0
20/10/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	1,573.0000	1,570.0000	(0.191)	0	0	0
20/10/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	2,978.0000	2,970.0000	(0.269)	0	0	0
20/10/2009	R203	2010/08/05			Bond Future	9.3290	9.3280	(0.011)	0.0000	0.0000	0
20/10/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	2,562.0000	2,560.0000	(0.078)	0	0	0
20/10/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	2,952.0000	2,945.0000	(0.237)	0	0	0
20/10/2009	R204	2009/11/05			Bond Future	9.1280	9.1270	(0.011)	0.0000	0.0000	3,669
20/10/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,140.0000	10,134.0000	(0.059)	0	0	0
20/10/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R204	2010/02/04			Bond Future	9.2060	9.2050	(0.011)	0.0000	0.0000	0
20/10/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,166.0000	6,158.0000	(0.130)	0	0	0
20/10/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	207.0000	204.0000	(1.449)	0	0	0
20/10/2009	R204	2010/05/06			Bond Future	9.2740	9.2730	(0.011)	0.0000	0.0000	0
20/10/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,261.0000	3,252.0000	(0.276)	0	0	0
20/10/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	1,721.0000	1,718.0000	(0.174)	0	0	0
20/10/2009	R204	2010/08/05			Bond Future	9.3250	9.3240	(0.011)	0.0000	0.0000	0
20/10/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,264.0000	3,256.0000	(0.245)	0	0	0
20/10/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	2,855.0000	2,853.0000	(0.070)	0	0	0
20/10/2009	R206	2009/11/05			Bond Future	8.7140	8.7330	0.218	0.0000	0.0000	1,140
20/10/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,180.0000	4,244.0000	1.531	0	0	0
20/10/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R206	2010/02/04			Bond Future	8.8260	8.8460	0.227	0.0000	0.0000	0
20/10/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	85.0000	79.0000	(7.059)	0	0	0
20/10/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,411.0000	4,469.0000	1.315	0	0	0
20/10/2009	R206	2010/05/06			Bond Future	8.9300	8.9520	0.246	0.0000	0.0000	0
20/10/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,250.0000	1,217.0000	(2.640)	0	0	0
20/10/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,791.0000	1,824.0000	1.843	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	R206	2010/08/05			Bond Future	9.0060	9.0300	0.266	0.0000	0.0000	0
20/10/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	1,637.0000	1,600.0000	(2.260)	0	0	0
20/10/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,654.0000	1,684.0000	1.814	0	0	0
20/10/2009	R207	2009/11/05			Bond Future	9.2770	9.2860	0.097	0.0000	0.0000	600
20/10/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,415.0000	11,468.0000	0.464	0	0	0
20/10/2009	R207	2010/02/04			Bond Future	9.3530	9.3620	0.096	0.0000	0.0000	0
20/10/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,895.0000	6,940.0000	0.653	0	0	0
20/10/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	170.0000	163.0000	(4.118)	0	0	0
20/10/2009	R207	2010/05/06			Bond Future	9.4220	9.4320	0.106	0.0000	0.0000	0
20/10/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	2,033.0000	2,002.0000	(1.525)	0	0	0
20/10/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,020.0000	3,045.0000	0.828	0	0	0
20/10/2009	R207	2010/08/05			Bond Future	9.4760	9.4860	0.106	0.0000	0.0000	0
20/10/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,080.0000	3,101.0000	0.682	0	0	0
20/10/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	3,214.0000	3,179.0000	(1.089)	0	0	0
20/10/2009	R208	2009/11/05			Bond Future	9.2760	9.2850	0.097	0.0000	0.0000	5,008
20/10/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,061.0000	10,116.0000	0.547	0	0	0
20/10/2009	R208	2010/02/04			Bond Future	9.3470	9.3570	0.107	0.0000	0.0000	0
20/10/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,650.0000	5,697.0000	0.832	0	0	0
20/10/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	351.0000	337.0000	(3.989)	0	0	0
20/10/2009	R208	2010/05/06			Bond Future	9.4080	9.4180	0.106	0.0000	0.0000	0
20/10/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,074.0000	3,100.0000	0.846	0	0	0
20/10/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	2,134.0000	2,101.0000	(1.546)	0	0	0
20/10/2009	R208	2010/08/05			Bond Future	9.4540	9.4650	0.116	0.0000	0.0000	0
20/10/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	3,415.0000	3,375.0000	(1.171)	0	0	0
20/10/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,148.0000	3,172.0000	0.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	R209	2009/11/05			Bond Future	8.8390	8.8180	(0.238)	0.0000	0.0000	3,565
20/10/2009	R209	2009/11/05	9.00	Call	Option on Bond Future	1,741.0000	1,835.0000	5.399	0	0	0
20/10/2009	R209	2009/11/05	9.00	Put	Option on Bond Future	480.0000	408.0000	(15.000)	0	0	0
20/10/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	6,689.0000	6,855.0000	2.482	0	0	0
20/10/2009	R209	2009/11/05	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	2,970
20/10/2009	R209	2009/11/05	7.50	Put	Option on Bond Future	12,025.0000	11,858.0000	(1.389)	0	0	0
20/10/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/10/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,617.0000	14,450.0000	(1.143)	0	0	0
20/10/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,333.0000	17,166.0000	(0.963)	0	0	0
20/10/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	5,000
20/10/2009	R209	2010/02/04			Bond Future	8.8770	8.8560	(0.237)	0.0000	0.0000	0
20/10/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	334.0000	312.0000	(6.587)	0	0	0
20/10/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	8,372.0000	8,517.0000	1.732	0	0	0
20/10/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	72.0000	76.0000	5.556	0	0	2,500
20/10/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,377.0000	12,215.0000	(1.309)	0	0	0
20/10/2009	R209	2010/05/06			Bond Future	8.9080	8.8860	(0.247)	0.0000	0.0000	0
20/10/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	5,202.0000	5,085.0000	(2.249)	0	0	0
20/10/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	1,891.0000	1,946.0000	2.909	0	0	0
20/10/2009	R209	2010/08/05			Bond Future	8.9270	8.9050	(0.246)	0.0000	0.0000	0
20/10/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	3,478.0000	3,553.0000	2.156	0	0	0
20/10/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,879.0000	4,782.0000	(1.988)	0	0	0
20/10/2009	TRT1	2009/11/05			Index Future	290.4540	290.4090	(0.015)	0.0000	0.0000	100
20/10/2009	TRT1	2010/02/04			Index Future	295.7170	295.6690	(0.016)	0.0000	0.0000	0
20/10/2009	TRT1	2010/05/06			Index Future	301.3910	301.3400	(0.017)	0.0000	0.0000	0
20/10/2009	ZAAD	2009/12/14			Currency Future	6.8226	6.8270	0.064	6.8600	6.8600	4,560
20/10/2009	ZAAD	2009/12/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	319.0000	315.0000	(1.254)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	358.0000	354.0000	(1.117)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	213.0000	209.0000	(1.878)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
20/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	428.0000	430.0000	0.467	0	0	0
20/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	182.0000	178.0000	(2.198)	0	0	0
20/10/2009	ZAAD	2009/12/14	10.55	Put	Currency Future	3,728.0000	3,723.0000	(0.134)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	92.0000	92.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	557.0000	560.0000	0.539	0	0	0
20/10/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	81.0000	81.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,028.0000	6,023.0000	(0.083)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	136.0000	136.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	648.0000	651.0000	0.463	0	0	0
20/10/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	602.0000	605.0000	0.498	0	0	0
20/10/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	182.0000	178.0000	(2.198)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	238.0000	239.0000	0.420	0	0	0
20/10/2009	ZAAD	2009/12/14	8.85	Put	Currency Future	2,030.0000	2,026.0000	(0.197)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.70	Put	Currency Future	7,877.0000	7,873.0000	(0.051)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	557.0000	560.0000	0.539	0	0	0
20/10/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	62.0000	62.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	470.0000	472.0000	0.426	0	0	0
20/10/2009	ZAAD	2009/12/14	6.15	Call	Currency Future	694.0000	697.0000	0.432	0	0	0
20/10/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	470.0000	472.0000	0.426	0	0	0
20/10/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	788.0000	792.0000	0.508	0	0	0
20/10/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	206.0000	206.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	154.0000	155.0000	0.649	0	0	0
20/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.55	Call	Currency Future	1,276.0000	1,280.0000	0.313	0	0	0
20/10/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	105.0000	105.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,528.0000	4,523.0000	(0.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	136.0000	136.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	133.0000	129.0000	(3.008)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	282.0000	278.0000	(1.418)	0	0	0
20/10/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.50	Call	Currency Future	2,323.0000	2,327.0000	0.172	0	0	0
20/10/2009	ZAAD	2009/12/14	5.95	Call	Currency Future	884.0000	887.0000	0.339	0	0	0
20/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	153.0000	149.0000	(2.614)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	273.0000	274.0000	0.366	0	0	0
20/10/2009	ZAAD	2009/12/14	8.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	513.0000	516.0000	0.585	0	0	0
20/10/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	440.0000	435.0000	(1.136)	0	0	0
20/10/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	213.0000	209.0000	(1.878)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	347.0000	349.0000	0.576	0	0	0
20/10/2009	ZAAD	2009/12/14	5.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	154.0000	155.0000	0.649	0	0	0
20/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	100.0000	97.0000	(3.000)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.35	Call	Currency Future	1,475.0000	1,479.0000	0.271	0	0	0
20/10/2009	ZAAD	2009/12/14	5.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	273.0000	274.0000	0.366	0	0	0
20/10/2009	ZAAD	2009/12/14	5.45	Call	Currency Future	1,375.0000	1,379.0000	0.291	0	0	0
20/10/2009	ZAAD	2009/12/14	12.70	Put	Currency Future	5,878.0000	5,873.0000	(0.085)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	309.0000	311.0000	0.647	0	0	0
20/10/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	115.0000	112.0000	(2.609)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2009/12/14	4.45	Call	Currency Future	2,373.0000	2,377.0000	0.169	0	0	0
20/10/2009	ZAAD	2009/12/14	4.55	Call	Currency Future	2,273.0000	2,277.0000	0.176	0	0	0
20/10/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,533.0000	1,528.0000	(0.326)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.50	Put	Currency Future	5,678.0000	5,673.0000	(0.088)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.35	Put	Currency Future	7,527.0000	7,523.0000	(0.053)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	86.0000	84.0000	(2.326)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.45	Call	Currency Future	3,373.0000	3,377.0000	0.119	0	0	0
20/10/2009	ZAAD	2009/12/14	5.85	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,077.0000	8,073.0000	(0.050)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.50	Put	Currency Future	7,677.0000	7,673.0000	(0.052)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.00	Call	Currency Future	836.0000	839.0000	0.359	0	0	0
20/10/2009	ZAAD	2009/12/14	12.35	Put	Currency Future	5,528.0000	5,523.0000	(0.090)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	347.0000	349.0000	0.576	0	0	0
20/10/2009	ZAAD	2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,473.0000	4,477.0000	0.089	0	0	0
20/10/2009	ZAAD	2009/12/14	5.50	Call	Currency Future	1,326.0000	1,330.0000	0.302	0	0	0
20/10/2009	ZAAD	2009/12/14	6.00	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	100.0000	97.0000	(3.000)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,632.0000	1,628.0000	(0.245)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.55	Call	Currency Future	4,273.0000	4,277.0000	0.094	0	0	0
20/10/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,028.0000	3,024.0000	(0.132)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.35	Put	Currency Future	3,528.0000	3,523.0000	(0.142)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	513.0000	516.0000	0.585	0	0	0
20/10/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	238.0000	239.0000	0.420	0	0	0
20/10/2009	ZAAD	2009/12/14	2.45	Call	Currency Future	4,373.0000	4,377.0000	0.091	0	0	0
20/10/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,123.0000	3,127.0000	0.128	0	0	0
20/10/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,973.0000	5,977.0000	0.067	0	0	0
20/10/2009	ZAAD	2009/12/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.90	Call	Currency Future	932.0000	936.0000	0.429	0	0	0
20/10/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	387.0000	389.0000	0.517	0	0	0
20/10/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,973.0000	2,977.0000	0.135	0	0	0
20/10/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.50	Put	Currency Future	3,678.0000	3,673.0000	(0.136)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.85	Call	Currency Future	981.0000	984.0000	0.306	0	0	0
20/10/2009	ZAAD	2009/12/14	10.70	Put	Currency Future	3,878.0000	3,873.0000	(0.129)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.60	Call	Currency Future	4,223.0000	4,227.0000	0.095	0	0	0
20/10/2009	ZAAD	2009/12/14	8.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,973.0000	1,978.0000	0.253	0	0	0
20/10/2009	ZAAD	2009/12/14	8.55	Put	Currency Future	1,731.0000	1,727.0000	(0.231)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.70	Call	Currency Future	2,123.0000	2,127.0000	0.188	0	0	0
20/10/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	648.0000	651.0000	0.463	0	0	0
20/10/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,778.0000	3,773.0000	(0.132)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.50	Put	Currency Future	1,682.0000	1,677.0000	(0.297)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,973.0000	3,977.0000	0.101	0	0	0
20/10/2009	ZAAD	2009/12/14	12.90	Put	Currency Future	6,077.0000	6,073.0000	(0.066)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,128.0000	1,132.0000	0.355	0	0	0
20/10/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.50	Call	Currency Future	3,323.0000	3,327.0000	0.120	0	0	0
20/10/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.90	Put	Currency Future	4,078.0000	4,073.0000	(0.123)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,881.0000	1,876.0000	(0.266)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	741.0000	744.0000	0.405	0	0	0

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20/10/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,777.0000	7,773.0000	(0.051)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.10	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/10/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.50	Call	Currency Future	4,323.0000	4,327.0000	0.093	0	0	0
20/10/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,923.0000	2,927.0000	0.137	0	0	0
20/10/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.40	Call	Currency Future	2,423.0000	2,427.0000	0.165	0	0	0
20/10/2009	ZAAD	2009/12/14	8.60	Put	Currency Future	1,781.0000	1,777.0000	(0.225)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,423.0000	4,427.0000	0.090	0	0	0
20/10/2009	ZAAD	2009/12/14	8.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,123.0000	4,127.0000	0.097	0	0	0
20/10/2009	ZAAD	2009/12/14	5.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,923.0000	1,928.0000	0.260	0	0	0
20/10/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.45	Put	Currency Future	3,628.0000	3,623.0000	(0.138)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	2,778.0000	2,774.0000	(0.144)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.40	Call	Currency Future	3,423.0000	3,427.0000	0.117	0	0	0
20/10/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,627.0000	7,623.0000	(0.052)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.35	Call	Currency Future	2,473.0000	2,477.0000	0.162	0	0	0
20/10/2009	ZAAD	2009/12/14	4.60	Call	Currency Future	2,223.0000	2,227.0000	0.180	0	0	0
20/10/2009	ZAAD	2009/12/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,278.0000	4,273.0000	(0.117)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

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20/10/2009	ZAAD	2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.60	Call	Currency Future	1,227.0000	1,231.0000	0.326	0	0	0
20/10/2009	ZAAD	2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,080.0000	2,075.0000	(0.240)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	4,773.0000	4,777.0000	0.084	0	0	0
20/10/2009	ZAAD	2009/12/14	5.40	Call	Currency Future	1,425.0000	1,429.0000	0.281	0	0	0
20/10/2009	ZAAD	2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	119.0000	119.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	5,778.0000	5,773.0000	(0.087)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	247.0000	242.0000	(2.024)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,027.0000	8,023.0000	(0.050)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	247.0000	242.0000	(2.024)	0	0	0
20/10/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	6,273.0000	6,277.0000	0.064	0	0	0
20/10/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
20/10/2009	ZAAD	2009/12/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	119.0000	119.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	71.0000	71.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	1,980.0000	1,976.0000	(0.202)	0	0	0
20/10/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	428.0000	430.0000	0.467	0	0	0
20/10/2009	ZAAD	2009/12/14	14.40	Put	Currency Future	7,577.0000	7,573.0000	(0.053)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.65	Put	Currency Future	1,831.0000	1,826.0000	(0.273)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.85	Put	Currency Future	4,028.0000	4,023.0000	(0.124)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	71.0000	71.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0

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20/10/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.35	Call	Currency Future	3,473.0000	3,477.0000	0.115	0	0	0
20/10/2009	ZAAD	2009/12/14	8.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.65	Put	Currency Future	3,828.0000	3,823.0000	(0.131)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,628.0000	5,623.0000	(0.089)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	55.0000	55.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.80	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.65	Put	Currency Future	5,828.0000	5,823.0000	(0.086)	0	0	0
20/10/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	398.0000	394.0000	(1.005)	0	0	0
20/10/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	3,978.0000	3,973.0000	(0.126)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,727.0000	7,723.0000	(0.052)	0	0	0
20/10/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	2,728.0000	2,724.0000	(0.147)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	482.0000	478.0000	(0.830)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	5,978.0000	5,973.0000	(0.084)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.65	Put	Currency Future	7,827.0000	7,823.0000	(0.051)	0	0	0
20/10/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	319.0000	315.0000	(1.254)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	1,237.0000	1,232.0000	(0.404)	0	0	0
20/10/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	92.0000	92.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	7,977.0000	7,973.0000	(0.050)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	398.0000	394.0000	(1.005)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.65	Call	Currency Future	1,177.0000	1,181.0000	0.340	0	0	0
20/10/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	48.0000	48.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	153.0000	149.0000	(2.614)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.80	Call	Currency Future	1,029.0000	1,033.0000	0.389	0	0	0
20/10/2009	ZAAD	2009/12/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	11.05	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
20/10/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	526.0000	521.0000	(0.951)	0	0	0
20/10/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	175.0000	176.0000	0.571	0	0	0
20/10/2009	ZAAD	2009/12/14	4.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	1,774.0000	1,778.0000	0.225	0	0	0
20/10/2009	ZAAD	2009/12/14	8.40	Put	Currency Future	1,582.0000	1,578.0000	(0.253)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,023.0000	2,027.0000	0.198	0	0	0
20/10/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,286.0000	1,281.0000	(0.389)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.40	Put	Currency Future	5,578.0000	5,573.0000	(0.090)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.65	Call	Currency Future	4,173.0000	4,177.0000	0.096	0	0	0
20/10/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	4,228.0000	4,223.0000	(0.118)	0	0	0
20/10/2009	ZAAD	2009/12/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	10.40	Put	Currency Future	3,578.0000	3,573.0000	(0.140)	0	0	0
20/10/2009	ZAAD	2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.80	Call	Currency Future	4,023.0000	4,027.0000	0.099	0	0	0
20/10/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.65	Call	Currency Future	3,173.0000	3,177.0000	0.126	0	0	0
20/10/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	3,023.0000	3,027.0000	0.132	0	0	0
20/10/2009	ZAAD	2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,173.0000	2,177.0000	0.184	0	0	0
20/10/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,923.0000	3,927.0000	0.102	0	0	0
20/10/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	5,728.0000	5,723.0000	(0.087)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,223.0000	3,227.0000	0.124	0	0	0
20/10/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,724.0000	1,728.0000	0.232	0	0	0
20/10/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,930.0000	1,926.0000	(0.207)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.75	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	5.75	Call	Currency Future	1,078.0000	1,083.0000	0.464	0	0	0
20/10/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,723.0000	4,727.0000	0.085	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	6,223.0000	6,227.0000	0.064	0	0	0
20/10/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,928.0000	3,923.0000	(0.127)	0	0	0
20/10/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	3,273.0000	3,277.0000	0.122	0	0	0
20/10/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,928.0000	5,923.0000	(0.084)	0	0	0
20/10/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,927.0000	7,923.0000	(0.050)	0	0	0
20/10/2009	ZAAD	2009/12/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2009/12/14	4.75	Call	Currency Future	2,073.0000	2,077.0000	0.193	0	0	0
20/10/2009	ZAAD	2009/12/14	2.75	Call	Currency Future	4,073.0000	4,077.0000	0.098	0	0	0
20/10/2009	ZAAD	2009/12/14	3.75	Call	Currency Future	3,073.0000	3,077.0000	0.130	0	0	0
20/10/2009	ZAAD	2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15			Currency Future	6.8707	6.8762	0.080	0.0000	0.0000	4,118
20/10/2009	ZAAD	2010/03/15	3.80	Call	Currency Future	3,071.0000	3,076.0000	0.163	0	0	0
20/10/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,137.0000	1,142.0000	0.440	0	0	0
20/10/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	113.0000	111.0000	(1.770)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	197.0000	194.0000	(1.523)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,121.0000	4,126.0000	0.121	0	0	0
20/10/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.40	Put	Currency Future	1,568.0000	1,562.0000	(0.383)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	264.0000	261.0000	(1.136)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,283.0000	1,288.0000	0.390	0	0	0
20/10/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,780.0000	7,774.0000	(0.077)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,616.0000	1,610.0000	(0.371)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.40	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,810.0000	1,804.0000	(0.331)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,430.0000	1,436.0000	0.420	0	0	0
20/10/2009	ZAAD	2010/03/15	5.40	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	128.0000	125.0000	(2.344)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	294.0000	290.0000	(1.361)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	368.0000	370.0000	0.543	0	0	0
20/10/2009	ZAAD	2010/03/15	4.80	Call	Currency Future	2,074.0000	2,079.0000	0.241	0	0	0
20/10/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,421.0000	3,426.0000	0.146	0	0	0
20/10/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,534.0000	3,528.0000	(0.170)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	431.0000	433.0000	0.464	0	0	0
20/10/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	265.0000	266.0000	0.377	0	0	0
20/10/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	285.0000	287.0000	0.702	0	0	0
20/10/2009	ZAAD	2010/03/15	2.80	Call	Currency Future	4,071.0000	4,076.0000	0.123	0	0	0
20/10/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,422.0000	2,426.0000	0.165	0	0	0
20/10/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.40	Put	Currency Future	100.0000	98.0000	(2.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	326.0000	321.0000	(1.534)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,584.0000	3,578.0000	(0.167)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.40	Put	Currency Future	7,530.0000	7,524.0000	(0.080)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	534.0000	537.0000	0.562	0	0	0
20/10/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	859.0000	864.0000	0.582	0	0	0
20/10/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	498.0000	501.0000	0.602	0	0	0
20/10/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	689.0000	693.0000	0.581	0	0	0
20/10/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,030.0000	8,024.0000	(0.075)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,780.0000	5,775.0000	(0.087)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.40	Call	Currency Future	571.0000	575.0000	0.701	0	0	0
20/10/2009	ZAAD	2010/03/15	6.95	Call	Currency Future	246.0000	248.0000	0.813	0	0	0
20/10/2009	ZAAD	2010/03/15	4.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.40	Call	Currency Future	1,479.0000	1,485.0000	0.406	0	0	0
20/10/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	772.0000	776.0000	0.518	0	0	0
20/10/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,032.0000	4,027.0000	(0.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,783.0000	3,777.0000	(0.159)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,173.0000	2,177.0000	0.184	0	0	0
20/10/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,421.0000	4,426.0000	0.113	0	0	0
20/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	648.0000	652.0000	0.617	0	0	0
20/10/2009	ZAAD	2010/03/15	6.75	Call	Currency Future	339.0000	341.0000	0.590	0	0	0
20/10/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,123.0000	2,128.0000	0.236	0	0	0
20/10/2009	ZAAD	2010/03/15	5.65	Call	Currency Future	1,234.0000	1,240.0000	0.486	0	0	0
20/10/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.10	Call	Currency Future	815.0000	820.0000	0.613	0	0	0
20/10/2009	ZAAD	2010/03/15	6.75	Put	Currency Future	218.0000	215.0000	(1.376)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	431.0000	433.0000	0.464	0	0	0
20/10/2009	ZAAD	2010/03/15	6.35	Put	Currency Future	88.0000	87.0000	(1.136)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.70	Put	Currency Future	197.0000	194.0000	(1.523)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,121.0000	3,126.0000	0.160	0	0	0
20/10/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.95	Call	Currency Future	3,921.0000	3,926.0000	0.128	0	0	0
20/10/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	178.0000	175.0000	(1.685)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	68.0000	67.0000	(1.471)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.70	Call	Currency Future	368.0000	370.0000	0.543	0	0	0
20/10/2009	ZAAD	2010/03/15	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/10/2009	ZAAD	2010/03/15	2.60	Call	Currency Future	4,271.0000	4,276.0000	0.117	0	0	0
20/10/2009	ZAAD	2010/03/15	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,186.0000	1,191.0000	0.422	0	0	0
20/10/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,921.0000	2,926.0000	0.171	0	0	0
20/10/2009	ZAAD	2010/03/15	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	399.0000	401.0000	0.501	0	0	0
20/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	730.0000	734.0000	0.548	0	0	0
20/10/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	609.0000	613.0000	0.657	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,030.0000	6,025.0000	(0.083)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,171.0000	3,176.0000	0.158	0	0	0
20/10/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,925.0000	1,930.0000	0.260	0	0	0
20/10/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	241.0000	237.0000	(1.660)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	160.0000	157.0000	(1.875)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	730.0000	734.0000	0.548	0	0	0
20/10/2009	ZAAD	2010/03/15	5.80	Call	Currency Future	1,089.0000	1,094.0000	0.459	0	0	0
20/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	311.0000	313.0000	0.643	0	0	0
20/10/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
20/10/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,371.0000	4,376.0000	0.114	0	0	0
20/10/2009	ZAAD	2010/03/15	8.80	Put	Currency Future	1,956.0000	1,950.0000	(0.307)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,271.0000	3,276.0000	0.153	0	0	0
20/10/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.65	Call	Currency Future	2,223.0000	2,227.0000	0.180	0	0	0
20/10/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	15.0000	15.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.80	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,273.0000	2,277.0000	0.176	0	0	0
20/10/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,221.0000	4,226.0000	0.118	0	0	0
20/10/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,858.0000	1,853.0000	(0.269)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,283.0000	1,288.0000	0.390	0	0	0
20/10/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	949.0000	953.0000	0.421	0	0	0
20/10/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,221.0000	3,226.0000	0.155	0	0	0
20/10/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,371.0000	3,376.0000	0.148	0	0	0
20/10/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,372.0000	2,376.0000	0.169	0	0	0
20/10/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,730.0000	7,724.0000	(0.078)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,730.0000	5,725.0000	(0.087)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.50	Call	Currency Future	1,381.0000	1,386.0000	0.362	0	0	0
20/10/2009	ZAAD	2010/03/15	5.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.80	Put	Currency Future	7,930.0000	7,924.0000	(0.076)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,680.0000	5,675.0000	(0.088)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	35.0000	35.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	12.80	Put	Currency Future	5,930.0000	5,925.0000	(0.084)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,733.0000	3,728.0000	(0.134)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,580.0000	5,575.0000	(0.090)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,683.0000	3,678.0000	(0.136)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,907.0000	1,901.0000	(0.315)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,530.0000	5,525.0000	(0.090)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,761.0000	1,755.0000	(0.341)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,171.0000	4,176.0000	0.120	0	0	0
20/10/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,713.0000	1,707.0000	(0.350)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.80	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
20/10/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	32.0000	32.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.80	Put	Currency Future	3,933.0000	3,927.0000	(0.153)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	903.0000	908.0000	0.554	0	0	0
20/10/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,680.0000	7,674.0000	(0.078)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.90	Put	Currency Future	2,053.0000	2,048.0000	(0.244)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.40	Call	Currency Future	2,472.0000	2,476.0000	0.162	0	0	0
20/10/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.50	Put	Currency Future	7,630.0000	7,624.0000	(0.079)	0	0	0
20/10/2009	ZAAD	2010/03/15	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,630.0000	5,625.0000	(0.089)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
20/10/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,102.0000	2,096.0000	(0.285)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,332.0000	1,337.0000	0.375	0	0	0
20/10/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,664.0000	1,658.0000	(0.361)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,471.0000	4,476.0000	0.112	0	0	0
20/10/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	78.0000	76.0000	(2.564)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,321.0000	4,326.0000	0.116	0	0	0
20/10/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,971.0000	3,976.0000	0.126	0	0	0
20/10/2009	ZAAD	2010/03/15	6.80	Call	Currency Future	311.0000	313.0000	0.643	0	0	0
20/10/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	7.00	Put	Currency Future	358.0000	354.0000	(1.117)	0	0	0
20/10/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	24.0000	24.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.40	Call	Currency Future	3,471.0000	3,476.0000	0.144	0	0	0
20/10/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	198.0000	199.0000	0.505	0	0	0
20/10/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	33.0000	33.0000	-	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
20/10/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,580.0000	7,574.0000	(0.079)	0	0	0
20/10/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	427.0000	422.0000	(1.171)	0	0	0
20/10/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,633.0000	3,628.0000	(0.138)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	648.0000	652.0000	0.617	0	0	0
20/10/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,321.0000	3,326.0000	0.151	0	0	0
20/10/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	229.0000	230.0000	0.437	0	0	0
20/10/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,833.0000	3,827.0000	(0.157)	0	0	0
20/10/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,323.0000	2,327.0000	0.172	0	0	0
20/10/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,971.0000	2,976.0000	0.168	0	0	0
20/10/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	994.0000	999.0000	0.503	0	0	0
20/10/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,974.0000	1,980.0000	0.304	0	0	0
20/10/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,830.0000	7,824.0000	(0.077)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	160.0000	157.0000	(1.875)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	464.0000	467.0000	0.647	0	0	0
20/10/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,080.0000	6,075.0000	(0.082)	0	0	0
20/10/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	241.0000	237.0000	(1.660)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	143.0000	141.0000	(1.399)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,082.0000	4,077.0000	(0.122)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,080.0000	8,074.0000	(0.074)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,830.0000	5,825.0000	(0.086)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,980.0000	7,974.0000	(0.075)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,980.0000	5,975.0000	(0.084)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,880.0000	5,875.0000	(0.085)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.75	Put	Currency Future	3,883.0000	3,877.0000	(0.155)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,880.0000	7,874.0000	(0.076)	0	0	0
20/10/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0

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20/10/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,021.0000	3,026.0000	0.166	0	0	0
20/10/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,021.0000	4,026.0000	0.124	0	0	0
20/10/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,024.0000	2,029.0000	0.247	0	0	0
20/10/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,041.0000	1,046.0000	0.480	0	0	0
20/10/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	25.0000	25.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	3,982.0000	3,977.0000	(0.126)	0	0	0
20/10/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
20/10/2009	ZAAD	2010/03/15	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,005.0000	1,999.0000	(0.299)	0	0	0
20/10/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14			Currency Future	6.9079	6.9134	0.080	0.0000	0.0000	1,000
20/10/2009	ZAAD	2010/06/14	10.80	Put	Currency Future	3,900.0000	3,894.0000	(0.154)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.75	Call	Currency Future	1,184.0000	1,189.0000	0.422	0	0	0
20/10/2009	ZAAD	2010/06/14	5.50	Call	Currency Future	1,427.0000	1,432.0000	0.350	0	0	0
20/10/2009	ZAAD	2010/06/14	12.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	4.60	Call	Currency Future	2,313.0000	2,319.0000	0.259	0	0	0
20/10/2009	ZAAD	2010/06/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	4.75	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.50	Put	Currency Future	19.0000	19.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	6.50	Put	Currency Future	170.0000	168.0000	(1.176)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.80	Call	Currency Future	408.0000	411.0000	0.735	0	0	0
20/10/2009	ZAAD	2010/06/14	6.65	Put	Currency Future	230.0000	227.0000	(1.304)	0	0	0
20/10/2009	ZAAD	2010/06/14	14.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.60	Call	Currency Future	1,330.0000	1,335.0000	0.376	0	0	0
20/10/2009	ZAAD	2010/06/14	14.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.75	Call	Currency Future	4,158.0000	4,163.0000	0.120	0	0	0
20/10/2009	ZAAD	2010/06/14	6.70	Put	Currency Future	252.0000	249.0000	(1.190)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.65	Call	Currency Future	488.0000	490.0000	0.410	0	0	0
20/10/2009	ZAAD	2010/06/14	10.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.60	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/06/14	14.50	Put	Currency Future	7,593.0000	7,588.0000	(0.066)	0	0	0
20/10/2009	ZAAD	2010/06/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	6.70	Call	Currency Future	460.0000	463.0000	0.652	0	0	0
20/10/2009	ZAAD	2010/06/14	12.80	Put	Currency Future	5,895.0000	5,889.0000	(0.102)	0	0	0
20/10/2009	ZAAD	2010/06/14	8.60	Call	Currency Future	78.0000	78.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	14.55	Put	Currency Future	7,643.0000	7,638.0000	(0.065)	0	0	0
20/10/2009	ZAAD	2010/06/14	5.75	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.50	Call	Currency Future	2,412.0000	2,418.0000	0.249	0	0	0
20/10/2009	ZAAD	2010/06/14	6.50	Call	Currency Future	578.0000	581.0000	0.519	0	0	0
20/10/2009	ZAAD	2010/06/14	8.80	Put	Currency Future	1,961.0000	1,955.0000	(0.306)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.65	Call	Currency Future	2,264.0000	2,269.0000	0.221	0	0	0
20/10/2009	ZAAD	2010/06/14	14.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	4.75	Call	Currency Future	2,165.0000	2,170.0000	0.231	0	0	0
20/10/2009	ZAAD	2010/06/14	3.50	Call	Currency Future	3,408.0000	3,414.0000	0.176	0	0	0
20/10/2009	ZAAD	2010/06/14	6.85	Put	Currency Future	326.0000	323.0000	(0.920)	0	0	0
20/10/2009	ZAAD	2010/06/14	3.80	Call	Currency Future	3,109.0000	3,115.0000	0.193	0	0	0
20/10/2009	ZAAD	2010/06/14	4.65	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	12.50	Put	Currency Future	5,595.0000	5,590.0000	(0.089)	0	0	0
20/10/2009	ZAAD	2010/06/14	8.75	Call	Currency Future	71.0000	71.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	6.85	Call	Currency Future	384.0000	386.0000	0.521	0	0	0
20/10/2009	ZAAD	2010/06/14	2.80	Call	Currency Future	4,108.0000	4,113.0000	0.122	0	0	0
20/10/2009	ZAAD	2010/06/14	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.50	Put	Currency Future	3,603.0000	3,597.0000	(0.167)	0	0	0
20/10/2009	ZAAD	2010/06/14	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.50	Call	Currency Future	4,408.0000	4,413.0000	0.113	0	0	0
20/10/2009	ZAAD	2010/06/14	6.80	Put	Currency Future	300.0000	297.0000	(1.000)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.55	Call	Currency Future	547.0000	550.0000	0.548	0	0	0
20/10/2009	ZAAD	2010/06/14	4.80	Put	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.65	Call	Currency Future	1,281.0000	1,286.0000	0.390	0	0	0
20/10/2009	ZAAD	2010/06/14	12.50	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.75	Put	Currency Future	3,850.0000	3,845.0000	(0.130)	0	0	0
20/10/2009	ZAAD	2010/06/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	6.55	Put	Currency Future	189.0000	186.0000	(1.587)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.75	Put	Currency Future	276.0000	273.0000	(1.087)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.80	Call	Currency Future	2,115.0000	2,121.0000	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
20/10/2009	ZAAD	2010/06/14	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.50	Put	Currency Future	1,676.0000	1,670.0000	(0.358)	0	0	0
20/10/2009	ZAAD	2010/06/14	14.75	Put	Currency Future	7,843.0000	7,838.0000	(0.064)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.65	Put	Currency Future	1,818.0000	1,812.0000	(0.330)	0	0	0
20/10/2009	ZAAD	2010/06/14	10.50	Call	Currency Future	11.0000	11.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.75	Put	Currency Future	1,913.0000	1,908.0000	(0.261)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.90	Call	Currency Future	361.0000	363.0000	0.554	0	0	0
20/10/2009	ZAAD	2010/06/14	14.80	Put	Currency Future	7,893.0000	7,888.0000	(0.063)	0	0	0
20/10/2009	ZAAD	2010/06/14	5.65	Put	Currency Future	23.0000	23.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.55	Call	Currency Future	4,358.0000	4,363.0000	0.115	0	0	0
20/10/2009	ZAAD	2010/06/14	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	6.90	Put	Currency Future	353.0000	350.0000	(0.850)	0	0	0
20/10/2009	ZAAD	2010/06/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.65	Call	Currency Future	3,259.0000	3,264.0000	0.153	0	0	0
20/10/2009	ZAAD	2010/06/14	12.55	Put	Currency Future	5,645.0000	5,640.0000	(0.089)	0	0	0
20/10/2009	ZAAD	2010/06/14	3.75	Call	Currency Future	3,159.0000	3,164.0000	0.158	0	0	0
20/10/2009	ZAAD	2010/06/14	8.80	Call	Currency Future	69.0000	69.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.55	Put	Currency Future	3,652.0000	3,647.0000	(0.137)	0	0	0
20/10/2009	ZAAD	2010/06/14	12.75	Put	Currency Future	5,845.0000	5,839.0000	(0.103)	0	0	0
20/10/2009	ZAAD	2010/06/14	6.75	Call	Currency Future	434.0000	436.0000	0.461	0	0	0
20/10/2009	ZAAD	2010/06/14	5.80	Call	Currency Future	1,136.0000	1,141.0000	0.440	0	0	0
20/10/2009	ZAAD	2010/06/14	2.65	Call	Currency Future	4,258.0000	4,263.0000	0.117	0	0	0
20/10/2009	ZAAD	2010/06/14	4.55	Put	Currency Future	5.0000	5.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.80	Put	Currency Future	28.0000	28.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.60	Put	Currency Future	1,770.0000	1,765.0000	(0.282)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.55	Call	Currency Future	2,363.0000	2,368.0000	0.212	0	0	0
20/10/2009	ZAAD	2010/06/14	10.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
20/10/2009	ZAAD	2010/06/14	3.55	Call	Currency Future	3,359.0000	3,364.0000	0.149	0	0	0
20/10/2009	ZAAD	2010/06/14	5.90	Call	Currency Future	1,041.0000	1,045.0000	0.384	0	0	0
20/10/2009	ZAAD	2010/06/14	10.60	Put	Currency Future	3,702.0000	3,696.0000	(0.162)	0	0	0
20/10/2009	ZAAD	2010/06/14	12.55	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/10/2009	ZAAD	2010/06/14	12.90	Put	Currency Future	5,995.0000	5,989.0000	(0.100)	0	0	0
20/10/2009	ZAAD	2010/06/14	12.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.55	Call	Currency Future	1,378.0000	1,383.0000	0.363	0	0	0
20/10/2009	ZAAD	2010/06/14	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	12.60	Put	Currency Future	5,695.0000	5,689.0000	(0.105)	0	0	0
20/10/2009	ZAAD	2010/06/14	8.55	Call	Currency Future	81.0000	81.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	14.90	Put	Currency Future	7,993.0000	7,988.0000	(0.063)	0	0	0
20/10/2009	ZAAD	2010/06/14	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	5.55	Put	Currency Future	20.0000	20.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	4.90	Call	Currency Future	2,017.0000	2,022.0000	0.248	0	0	0
20/10/2009	ZAAD	2010/06/14	14.60	Put	Currency Future	7,693.0000	7,688.0000	(0.065)	0	0	0
20/10/2009	ZAAD	2010/06/14	10.55	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.55	Put	Currency Future	1,723.0000	1,717.0000	(0.348)	0	0	0
20/10/2009	ZAAD	2010/06/14	5.90	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/10/2009	ZAAD	2010/06/14	3.60	Call	Currency Future	3,309.0000	3,314.0000	0.151	0	0	0
20/10/2009	ZAAD	2010/06/14	8.50	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
20/10/2009	ZAAD	2010/06/14	10.90	Put	Currency Future	3,999.0000	3,993.0000	(0.150)	0	0	0
20/10/2009	ZAAD	2010/06/14	8.65	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
20/10/2009	ZAAD	2010/06/14	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.60	Call	Currency Future	4,308.0000	4,313.0000	0.116	0	0	0
20/10/2009	ZAAD	2010/06/14	8.90	Put	Currency Future	2,057.0000	2,051.0000	(0.292)	0	0	0
20/10/2009	ZAAD	2010/06/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	2.90	Call	Currency Future	4,008.0000	4,013.0000	0.125	0	0	0
20/10/2009	ZAAD	2010/06/14	14.65	Put	Currency Future	7,743.0000	7,738.0000	(0.065)	0	0	0
20/10/2009	ZAAD	2010/06/14	10.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.65	Put	Currency Future	3,751.0000	3,746.0000	(0.133)	0	0	0
20/10/2009	ZAAD	2010/06/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	12.65	Put	Currency Future	5,745.0000	5,739.0000	(0.104)	0	0	0
20/10/2009	ZAAD	2010/06/14	4.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	10.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	8.90	Call	Currency Future	65.0000	65.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD	2010/06/14	3.90	Call	Currency Future	3,009.0000	3,015.0000	0.199	0	0	0
20/10/2009	ZAAD	2010/06/14	6.60	Put	Currency Future	209.0000	206.0000	(1.435)	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
20/10/2009	ZAAD 2010/06/14	6.60	Call	Currency Future	517.0000	519.0000	0.387	0	0	0
20/10/2009	ZAAD 2010/06/14	14.85	Put	Currency Future	7,943.0000	7,938.0000	(0.063)	0	0	0
20/10/2009	ZAAD 2010/06/14	8.85	Call	Currency Future	67.0000	67.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	8.85	Put	Currency Future	2,009.0000	2,003.0000	(0.299)	0	0	0
20/10/2009	ZAAD 2010/06/14	5.85	Put	Currency Future	30.0000	30.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	10.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	12.85	Put	Currency Future	5,945.0000	5,939.0000	(0.101)	0	0	0
20/10/2009	ZAAD 2010/06/14	10.85	Put	Currency Future	3,949.0000	3,944.0000	(0.127)	0	0	0
20/10/2009	ZAAD 2010/06/14	5.85	Call	Currency Future	1,088.0000	1,093.0000	0.460	0	0	0
20/10/2009	ZAAD 2010/06/14	4.85	Put	Currency Future	8.0000	8.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	4.85	Call	Currency Future	2,066.0000	2,071.0000	0.242	0	0	0
20/10/2009	ZAAD 2010/06/14	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	2.85	Call	Currency Future	4,058.0000	4,063.0000	0.123	0	0	0
20/10/2009	ZAAD 2010/06/14	3.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/10/2009	ZAAD 2010/06/14	3.85	Call	Currency Future	3,059.0000	3,065.0000	0.196	0	0	0

Grand Total:

1,049,248