



# Derivatives High/Low Report

High/Low for 13/08/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/09/14			Currency Future	8.1256	8.0689	(0.698)	8.1500	7.9900	260,751
13/08/2009	\$ / R 2009/09/14	8.05	Put	Currency Future	174.0000	201.0000	15.517	0	0	0
13/08/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	2,476.0000	2,532.0000	2.262	0	0	0
13/08/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,830.0000	1,885.0000	3.005	0	0	0
13/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.20	Call	Currency Future	934.0000	878.0000	(5.996)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.75	Call	Currency Future	449.0000	405.0000	(9.800)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.00	Put	Currency Future	153.0000	177.0000	15.686	0	0	0
13/08/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	2,326.0000	2,382.0000	2.408	0	0	0
13/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	1,726.0000	1,670.0000	(3.244)	0	0	0
13/08/2009	\$ / R 2009/09/14	13.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.40	Call	Currency Future	746.0000	692.0000	(7.239)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.75	Put	Currency Future	3,625.0000	3,681.0000	1.545	0	0	0
13/08/2009	\$ / R 2009/09/14	7.85	Put	Currency Future	100.0000	117.0000	17.000	0	0	0
13/08/2009	\$ / R 2009/09/14	7.45	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
13/08/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	1,633.0000	1,688.0000	3.368	0	0	0
13/08/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,426.0000	2,482.0000	2.308	0	0	0
13/08/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	4,075.0000	4,131.0000	1.374	0	0	0
13/08/2009	\$ / R 2009/09/14	13.65	Put	Currency Future	5,524.0000	5,581.0000	1.032	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/09/14	7.40	Put	Currency Future	20.0000	23.0000	15.000	0	0	0
13/08/2009	\$ / R 2009/09/14	11.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.45	Call	Currency Future	701.0000	648.0000	(7.561)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	1,243.0000	1,297.0000	4.344	0	0	0
13/08/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	2,526.0000	2,582.0000	2.217	0	0	0
13/08/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	3,226.0000	3,169.0000	(1.767)	0	0	0
13/08/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	5,574.0000	5,631.0000	1.023	0	0	0
13/08/2009	\$ / R 2009/09/14	15.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.70	Call	Currency Future	1,427.0000	1,370.0000	(3.994)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.75	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.75	Put	Currency Future	74.0000	86.0000	16.216	0	0	0
13/08/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	7,074.0000	7,131.0000	0.806	0	0	0
13/08/2009	\$ / R 2009/09/14	12.15	Put	Currency Future	4,025.0000	4,081.0000	1.391	0	0	0
13/08/2009	\$ / R 2009/09/14	6.75	Call	Currency Future	1,378.0000	1,321.0000	(4.136)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	4,726.0000	4,669.0000	(1.206)	0	0	0
13/08/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	2,825.0000	2,881.0000	1.982	0	0	0
13/08/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.65	Put	Currency Future	53.0000	62.0000	16.981	0	0	0
13/08/2009	\$ / R 2009/09/14	6.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.65	Call	Currency Future	528.0000	481.0000	(8.902)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.90	Call	Currency Future	1,229.0000	1,172.0000	(4.638)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	488.0000	442.0000	(9.426)	0	0	0
13/08/2009	\$ / R 2009/09/14	4.65	Call	Currency Future	3,476.0000	3,419.0000	(1.640)	0	0	0
13/08/2009	\$ / R 2009/09/14	12.75	Put	Currency Future	4,624.0000	4,681.0000	1.233	0	0	0
13/08/2009	\$ / R 2009/09/14	8.60	Put	Currency Future	554.0000	601.0000	8.484	0	0	0
13/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,077.0000	2,133.0000	2.696	0	0	0
13/08/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	3,426.0000	3,369.0000	(1.664)	0	0	0
13/08/2009	\$ / R 2009/09/14	15.15	Put	Currency Future	7,024.0000	7,081.0000	0.812	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/09/14	8.15	Call	Currency Future	201.0000	179.0000	(10.945)	0	0	25
13/08/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.00	Call	Currency Future	278.0000	246.0000	(11.511)	0	0	2,000
13/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,535.0000	1,590.0000	3.583	0	0	0
13/08/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	4,275.0000	4,331.0000	1.310	0	0	0
13/08/2009	\$ / R	2009/09/14	7.70	Put	Currency Future	62.0000	73.0000	17.742	0	0	0
13/08/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	8.15	Put	Currency Future	226.0000	260.0000	15.044	0	0	25
13/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	639.0000	688.0000	7.668	0	0	0
13/08/2009	\$ / R	2009/09/14	8.50	Put	Currency Future	472.0000	517.0000	9.534	0	0	0
13/08/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	727.0000	778.0000	7.015	0	0	0
13/08/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.65	Call	Currency Future	1,477.0000	1,420.0000	(3.859)	0	0	0
13/08/2009	\$ / R	2009/09/14	11.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	8.20	Call	Currency Future	182.0000	162.0000	(10.989)	0	0	110
13/08/2009	\$ / R	2009/09/14	8.25	Call	Currency Future	164.0000	146.0000	(10.976)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	109.0000	96.0000	(11.927)	0	0	140
13/08/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,025.0000	3,081.0000	1.851	0	0	0
13/08/2009	\$ / R	2009/09/14	6.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	1,976.0000	1,919.0000	(2.885)	0	0	0
13/08/2009	\$ / R	2009/09/14	6.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.80	Put	Currency Future	3,675.0000	3,731.0000	1.524	0	0	0
13/08/2009	\$ / R	2009/09/14	8.20	Put	Currency Future	256.0000	293.0000	14.453	0	0	140
13/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	433.0000	477.0000	10.162	0	0	0
13/08/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.20	Call	Currency Future	1,926.0000	1,869.0000	(2.960)	0	0	0
13/08/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	4,976.0000	4,919.0000	(1.145)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.15	Call	Currency Future	982.0000	926.0000	(5.703)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.70	Put	Currency Future	4,574.0000	4,631.0000	1.246	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
13/08/2009	\$ / R	2009/09/14	11.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	8.60	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.50	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	30
13/08/2009	\$ / R	2009/09/14	8.65	Call	Currency Future	72.0000	63.0000	(12.500)	0	0	100
13/08/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	3,225.0000	3,281.0000	1.736	0	0	0
13/08/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	7.15	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	86.0000	101.0000	17.442	0	0	0
13/08/2009	\$ / R	2009/09/14	8.05	Call	Currency Future	250.0000	220.0000	(12.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	342.0000	304.0000	(11.111)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.65	Put	Currency Future	596.0000	644.0000	8.054	0	0	0
13/08/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	1,292.0000	1,346.0000	4.180	0	0	0
13/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	7.95	Call	Currency Future	309.0000	274.0000	(11.327)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.95	Put	Currency Future	864.0000	915.0000	5.903	0	0	0
13/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	412.0000	370.0000	(10.194)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.85	Call	Currency Future	376.0000	336.0000	(10.638)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.80	Call	Currency Future	412.0000	370.0000	(10.194)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.95	Put	Currency Future	134.0000	155.0000	15.672	0	0	140
13/08/2009	\$ / R	2009/09/14	8.95	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	200
13/08/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	2,476.0000	2,532.0000	2.262	0	0	0
13/08/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	3,025.0000	3,081.0000	1.851	0	0	0
13/08/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	1,004.0000	1,057.0000	5.279	0	0	0
13/08/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	7,274.0000	7,331.0000	0.784	0	0	0
13/08/2009	\$ / R	2009/09/14	7.10	Call	Currency Future	1,031.0000	974.0000	(5.529)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.80	Put	Currency Future	4,674.0000	4,731.0000	1.220	0	0	0
13/08/2009	\$ / R	2009/09/14	7.80	Put	Currency Future	86.0000	101.0000	17.442	0	0	0
13/08/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,584.0000	1,639.0000	3.472	0	0	0
13/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,781.0000	1,836.0000	3.088	0	0	0
13/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,438.0000	1,493.0000	3.825	0	0	0
13/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
13/08/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	5,774.0000	5,831.0000	0.987	0	0	0
13/08/2009	\$ / R 2009/09/14	7.95	Put	Currency Future	134.0000	155.0000	15.672	0	0	0
13/08/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	36.0000	31.0000	(13.889)	0	0	0
13/08/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	2,426.0000	2,482.0000	2.308	0	0	0
13/08/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	2,276.0000	2,333.0000	2.504	0	0	0
13/08/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	910.0000	962.0000	5.714	0	0	0
13/08/2009	\$ / R 2009/09/14	8.30	Put	Currency Future	323.0000	362.0000	12.074	0	0	0
13/08/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	116.0000	135.0000	16.379	0	0	25
13/08/2009	\$ / R 2009/09/14	8.55	Put	Currency Future	513.0000	559.0000	8.967	0	0	0
13/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	3,075.0000	3,131.0000	1.821	0	0	0
13/08/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	1,004.0000	1,057.0000	5.279	0	0	0
13/08/2009	\$ / R 2009/09/14	7.30	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
13/08/2009	\$ / R 2009/09/14	8.90	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,177.0000	2,233.0000	2.572	0	0	0
13/08/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.30	Call	Currency Future	839.0000	784.0000	(6.555)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.95	Call	Currency Future	309.0000	274.0000	(11.327)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.90	Put	Currency Future	818.0000	869.0000	6.235	0	0	0
13/08/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	2,077.0000	2,133.0000	2.696	0	0	0
13/08/2009	\$ / R 2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	8.25	Put	Currency Future	289.0000	327.0000	13.149	0	0	0
13/08/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	2,725.0000	2,782.0000	2.092	0	0	0
13/08/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	2,177.0000	2,233.0000	2.572	0	0	0
13/08/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	2,028.0000	2,084.0000	2.761	0	0	0
13/08/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.20	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
13/08/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.55	Call	Currency Future	88.0000	78.0000	(11.364)	0	0	0
13/08/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,978.0000	2,034.0000	2.831	0	0	0
13/08/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.80	Call	Currency Future	1,328.0000	1,271.0000	(4.292)	0	0	0
13/08/2009	\$ / R 2009/09/14	12.50	Put	Currency Future	4,374.0000	4,431.0000	1.303	0	0	0
13/08/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	4,874.0000	4,931.0000	1.169	0	0	0
13/08/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.50	Put	Currency Future	30.0000	35.0000	16.667	0	0	0
13/08/2009	\$ / R 2009/09/14	11.50	Put	Currency Future	3,375.0000	3,431.0000	1.659	0	0	0
13/08/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	2,625.0000	2,682.0000	2.171	0	0	0
13/08/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	1,292.0000	1,346.0000	4.180	0	0	0
13/08/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	4,926.0000	4,869.0000	(1.157)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.10	Put	Currency Future	197.0000	230.0000	16.751	0	0	0
13/08/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/08/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.60	Put	Currency Future	44.0000	52.0000	18.182	0	0	200
13/08/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	2,127.0000	2,183.0000	2.633	0	0	0
13/08/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	1,438.0000	1,493.0000	3.825	0	0	0
13/08/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	1,487.0000	1,541.0000	3.631	0	0	0
13/08/2009	\$ / R 2009/09/14	8.10	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.30	Call	Currency Future	148.0000	131.0000	(11.486)	0	0	2,054
13/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
13/08/2009	\$ / R 2009/09/14	8.40	Put	Currency Future	395.0000	438.0000	10.886	0	0	0
13/08/2009	\$ / R 2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	7.60	Call	Currency Future	570.0000	521.0000	(8.596)	0	0	13,157

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/09/14	6.50	Call	Currency Future	1,627.0000	1,570.0000	(3.503)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	639.0000	688.0000	7.668	0	0	0
13/08/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	2,725.0000	2,782.0000	2.092	0	0	0
13/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,340.0000	1,395.0000	4.104	0	0	0
13/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,099.0000	1,152.0000	4.823	0	0	0
13/08/2009	\$ / R	2009/09/14	11.70	Put	Currency Future	3,575.0000	3,631.0000	1.566	0	0	0
13/08/2009	\$ / R	2009/09/14	7.50	Call	Currency Future	656.0000	604.0000	(7.927)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.00	Call	Currency Future	1,129.0000	1,073.0000	(4.960)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,781.0000	1,836.0000	3.088	0	0	0
13/08/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,675.0000	2,732.0000	2.131	0	0	0
13/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,929.0000	1,984.0000	2.851	0	0	0
13/08/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	1,051.0000	1,104.0000	5.043	0	0	0
13/08/2009	\$ / R	2009/09/14	6.60	Call	Currency Future	1,527.0000	1,470.0000	(3.733)	0	0	0
13/08/2009	\$ / R	2009/09/14	6.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	1,389.0000	1,444.0000	3.960	0	0	0
13/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,731.0000	1,787.0000	3.235	0	0	0
13/08/2009	\$ / R	2009/09/14	11.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	1,535.0000	1,590.0000	3.583	0	0	0
13/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R	2009/09/14	7.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	1,340.0000	1,395.0000	4.104	0	0	0
13/08/2009	\$ / R	2009/09/14	6.25	Call	Currency Future	1,876.0000	1,819.0000	(3.038)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	2,376.0000	2,432.0000	2.357	0	0	0
13/08/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	2,526.0000	2,582.0000	2.217	0	0	0
13/08/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	1,147.0000	1,201.0000	4.708	0	0	0
13/08/2009	\$ / R	2009/09/14	6.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.35	Call	Currency Future	134.0000	118.0000	(11.940)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	1,099.0000	1,152.0000	4.823	0	0	0
13/08/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,975.0000	3,031.0000	1.882	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,975.0000	3,031.0000	1.882	0	0	0
13/08/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	957.0000	1,009.0000	5.434	0	0	0
13/08/2009	\$ / R	2009/09/14	12.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	12.25	Put	Currency Future	4,125.0000	4,181.0000	1.358	0	0	0
13/08/2009	\$ / R	2009/09/14	8.35	Put	Currency Future	358.0000	399.0000	11.453	0	0	0
13/08/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,929.0000	1,984.0000	2.851	0	0	0
13/08/2009	\$ / R	2009/09/14	6.95	Call	Currency Future	1,179.0000	1,122.0000	(4.835)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.40	Call	Currency Future	120.0000	106.0000	(11.667)	0	0	25
13/08/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,978.0000	2,034.0000	2.831	0	0	0
13/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	13.95	Put	Currency Future	5,824.0000	5,881.0000	0.979	0	0	0
13/08/2009	\$ / R	2009/09/14	8.45	Put	Currency Future	433.0000	477.0000	10.162	0	0	0
13/08/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	1,195.0000	1,249.0000	4.519	0	0	0
13/08/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	2,276.0000	2,333.0000	2.504	0	0	0
13/08/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	2,675.0000	2,732.0000	2.131	0	0	0
13/08/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
13/08/2009	\$ / R	2009/09/14	13.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	8.45	Call	Currency Future	109.0000	96.0000	(11.927)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	1,243.0000	1,297.0000	4.344	0	0	0
13/08/2009	\$ / R	2009/09/14	7.20	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/08/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	5.90	Call	Currency Future	2,226.0000	2,169.0000	(2.561)	0	0	0
13/08/2009	\$ / R	2009/09/14	8.85	Put	Currency Future	772.0000	823.0000	6.606	0	0	0
13/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,925.0000	2,981.0000	1.915	0	0	0
13/08/2009	\$ / R	2009/09/14	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	8.85	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,775.0000	2,832.0000	2.054	0	0	0
13/08/2009	\$ / R	2009/09/14	5.10	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
13/08/2009	\$ / R	2009/09/14	11.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	12.35	Put	Currency Future	4,225.0000	4,281.0000	1.325	0	0	0
13/08/2009	\$ / R	2009/09/14	6.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	1,000
13/08/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	2,575.0000	2,632.0000	2.214	0	0	0
13/08/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.90	Put	Currency Future	3,775.0000	3,831.0000	1.483	0	0	0
13/08/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	683.0000	732.0000	7.174	0	0	0
13/08/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	4.95	Call	Currency Future	3,176.0000	3,119.0000	(1.795)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,682.0000	1,737.0000	3.270	0	0	0
13/08/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	12.45	Put	Currency Future	4,324.0000	4,381.0000	1.318	0	0	0
13/08/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	3,125.0000	3,181.0000	1.792	0	0	0
13/08/2009	\$ / R	2009/09/14	6.10	Call	Currency Future	2,026.0000	1,969.0000	(2.813)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	12.65	Put	Currency Future	4,524.0000	4,581.0000	1.260	0	0	0
13/08/2009	\$ / R	2009/09/14	7.25	Call	Currency Future	886.0000	831.0000	(6.208)	0	0	0
13/08/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,925.0000	2,981.0000	1.915	0	0	0
13/08/2009	\$ / R	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.25	Call	Currency Future	3,876.0000	3,819.0000	(1.471)	0	0	0
13/08/2009	\$ / R	2009/09/14	4.30	Call	Currency Future	3,826.0000	3,769.0000	(1.490)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	14.00	Put	Currency Future	5,874.0000	5,931.0000	0.970	0	0	0
13/08/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	15,157
13/08/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,830.0000	1,885.0000	3.005	0	0	0
13/08/2009	\$ / R	2009/09/14	12.85	Put	Currency Future	4,724.0000	4,781.0000	1.207	0	0	0
13/08/2009	\$ / R	2009/09/14	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	5.95	Call	Currency Future	2,176.0000	2,119.0000	(2.619)	0	0	0
13/08/2009	\$ / R	2009/09/14	14.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.65	Put	Currency Future	3,525.0000	3,581.0000	1.589	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/09/14	7.25	Put	Currency Future	11.0000	12.0000	9.091	0	0	2,000
13/08/2009	\$ / R	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.30	Call	Currency Future	1,826.0000	1,769.0000	(3.122)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.00	Call	Currency Future	4,126.0000	4,069.0000	(1.381)	0	0	0
13/08/2009	\$ / R	2009/09/14	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	5.40	Call	Currency Future	2,726.0000	2,669.0000	(2.091)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	1,682.0000	1,737.0000	3.270	0	0	0
13/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,227.0000	2,283.0000	2.515	0	0	0
13/08/2009	\$ / R	2009/09/14	4.35	Call	Currency Future	3,776.0000	3,719.0000	(1.510)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	7.35	Call	Currency Future	792.0000	738.0000	(6.818)	0	0	0
13/08/2009	\$ / R	2009/09/14	3.95	Call	Currency Future	4,176.0000	4,119.0000	(1.365)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	2,227.0000	2,283.0000	2.515	0	0	0
13/08/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	5.35	Call	Currency Future	2,776.0000	2,719.0000	(2.053)	0	0	0
13/08/2009	\$ / R	2009/09/14	14.20	Put	Currency Future	6,074.0000	6,131.0000	0.938	0	0	0
13/08/2009	\$ / R	2009/09/14	11.60	Put	Currency Future	3,475.0000	3,531.0000	1.612	0	0	0
13/08/2009	\$ / R	2009/09/14	11.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,731.0000	1,787.0000	3.235	0	0	0
13/08/2009	\$ / R	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	2,775.0000	2,832.0000	2.054	0	0	0
13/08/2009	\$ / R	2009/09/14	12.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	12.30	Put	Currency Future	4,175.0000	4,231.0000	1.341	0	0	0
13/08/2009	\$ / R	2009/09/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	7.35	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
13/08/2009	\$ / R	2009/09/14	13.85	Put	Currency Future	5,724.0000	5,781.0000	0.996	0	0	0
13/08/2009	\$ / R	2009/09/14	4.40	Call	Currency Future	3,726.0000	3,669.0000	(1.530)	0	0	0
13/08/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	2,028.0000	2,084.0000	2.761	0	0	0
13/08/2009	\$ / R	2009/09/14	5.35	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/09/14	5.85	Call	Currency Future	2,276.0000	2,219.0000	(2.504)	0	0	0
13/08/2009	\$ / R 2009/09/14	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.80	Call	Currency Future	2,326.0000	2,269.0000	(2.451)	0	0	0
13/08/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.25	Call	Currency Future	2,876.0000	2,819.0000	(1.982)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2009/09/14	14.35	Put	Currency Future	6,224.0000	6,281.0000	0.916	0	0	0
13/08/2009	\$ / R 2009/09/14	14.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.00	Call	Currency Future	3,126.0000	3,069.0000	(1.823)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	8.85	Put	Currency Future	772.0000	823.0000	6.606	0	0	0
13/08/2009	\$ / R 2009/09/14	5.20	Call	Currency Future	2,926.0000	2,869.0000	(1.948)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.55	Put	Currency Future	4,424.0000	4,481.0000	1.288	0	0	0
13/08/2009	\$ / R 2009/09/14	8.85	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.00	Call	Currency Future	2,126.0000	2,069.0000	(2.681)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.40	Put	Currency Future	3,275.0000	3,331.0000	1.710	0	0	0
13/08/2009	\$ / R 2009/09/14	13.75	Put	Currency Future	5,624.0000	5,681.0000	1.014	0	0	0
13/08/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	14.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	14.30	Put	Currency Future	6,174.0000	6,231.0000	0.923	0	0	0
13/08/2009	\$ / R 2009/09/14	4.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	13.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	1,879.0000	1,935.0000	2.980	0	0	0
13/08/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.10	Call	Currency Future	3,026.0000	2,969.0000	(1.884)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/09/14	14.05	Put	Currency Future	5,924.0000	5,981.0000	0.962	0	0	0
13/08/2009	\$ / R 2009/09/14	6.35	Call	Currency Future	1,776.0000	1,719.0000	(3.209)	0	0	0
13/08/2009	\$ / R 2009/09/14	12.90	Put	Currency Future	4,774.0000	4,831.0000	1.194	0	0	0
13/08/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,875.0000	2,931.0000	1.948	0	0	0
13/08/2009	\$ / R 2009/09/14	4.10	Call	Currency Future	4,026.0000	3,969.0000	(1.416)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.15	Call	Currency Future	2,976.0000	2,919.0000	(1.915)	0	0	0
13/08/2009	\$ / R 2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	14.25	Put	Currency Future	6,124.0000	6,181.0000	0.931	0	0	0
13/08/2009	\$ / R 2009/09/14	6.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	14.15	Put	Currency Future	6,024.0000	6,081.0000	0.946	0	0	0
13/08/2009	\$ / R 2009/09/14	7.05	Call	Currency Future	1,080.0000	1,023.0000	(5.278)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	12.60	Put	Currency Future	4,474.0000	4,531.0000	1.274	0	0	0
13/08/2009	\$ / R 2009/09/14	6.85	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/09/14	14.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	7.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.30	Call	Currency Future	2,826.0000	2,769.0000	(2.017)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.85	Call	Currency Future	1,278.0000	1,221.0000	(4.460)	0	0	0
13/08/2009	\$ / R 2009/09/14	5.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.05	Call	Currency Future	4,076.0000	4,019.0000	(1.398)	0	0	0
13/08/2009	\$ / R 2009/09/14	3.85	Call	Currency Future	4,276.0000	4,219.0000	(1.333)	0	0	0
13/08/2009	\$ / R 2009/09/14	4.15	Call	Currency Future	3,976.0000	3,919.0000	(1.434)	0	0	0
13/08/2009	\$ / R 2009/09/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.85	Call	Currency Future	3,276.0000	3,219.0000	(1.740)	0	0	0
13/08/2009	\$ / R 2009/09/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	6.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	5.05	Call	Currency Future	3,076.0000	3,019.0000	(1.853)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.95	Call	Currency Future	1,179.0000	1,122.0000	(4.835)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.05	Call	Currency Future	2,076.0000	2,019.0000	(2.746)	0	0	0
13/08/2009	\$ / R 2009/09/14	6.95	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	957.0000	1,009.0000	5.434	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/09/14	14.40	Put	Currency Future	6,274.0000	6,331.0000	0.909	0	0	0
13/08/2009	\$ / R	2009/09/14	11.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.20	Call	Currency Future	3,926.0000	3,869.0000	(1.452)	0	0	0
13/08/2009	\$ / R	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.45	Put	Currency Future	3,325.0000	3,381.0000	1.684	0	0	0
13/08/2009	\$ / R	2009/09/14	3.80	Call	Currency Future	4,326.0000	4,269.0000	(1.318)	0	0	0
13/08/2009	\$ / R	2009/09/14	6.45	Call	Currency Future	1,676.0000	1,620.0000	(3.341)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	14.10	Put	Currency Future	5,974.0000	6,031.0000	0.954	0	0	0
13/08/2009	\$ / R	2009/09/14	4.80	Call	Currency Future	3,326.0000	3,269.0000	(1.714)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	3,175.0000	3,231.0000	1.764	0	0	0
13/08/2009	\$ / R	2009/09/14	13.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.80	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	3.90	Call	Currency Future	4,226.0000	4,169.0000	(1.349)	0	0	0
13/08/2009	\$ / R	2009/09/14	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	6.80	Call	Currency Future	1,328.0000	1,271.0000	(4.292)	0	0	0
13/08/2009	\$ / R	2009/09/14	5.75	Call	Currency Future	2,376.0000	2,319.0000	(2.399)	0	0	0
13/08/2009	\$ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/08/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	1,487.0000	1,541.0000	3.631	0	0	0
13/08/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	1,584.0000	1,639.0000	3.472	0	0	0
13/08/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	13.80	Put	Currency Future	5,674.0000	5,731.0000	1.005	0	0	0
13/08/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R	2009/09/14	4.75	Call	Currency Future	3,376.0000	3,319.0000	(1.688)	0	0	0
13/08/2009	\$ / R	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/09/14	11.85	Put	Currency Future	3,725.0000	3,781.0000	1.503	0	0	0
13/08/2009	\$ / R	2009/09/14	3.75	Call	Currency Future	4,376.0000	4,319.0000	(1.303)	0	0	0
13/08/2009	\$ / R	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14			Currency Future	8.2682	8.2054	(0.760)	8.2500	8.1700	84,746
13/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,346.0000	2,406.0000	2.558	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	1,184
13/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	350.0000	332.0000	(5.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	3,000
13/08/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	3,708.0000	3,770.0000	1.672	0	0	0
13/08/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
13/08/2009	\$ / R	2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	3,469.0000	3,406.0000	(1.816)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	447.0000	421.0000	(5.817)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	260
13/08/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	863.0000	914.0000	5.910	0	0	0
13/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,326.0000	1,382.0000	4.223	0	0	0
13/08/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/08/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	5,788.0000	5,850.0000	1.071	0	0	0
13/08/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	672.0000	720.0000	7.143	0	0	0
13/08/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	4,718.0000	4,655.0000	(1.335)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	532.0000	576.0000	8.271	0	0	0
13/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	5,440.0000	5,501.0000	1.121	0	0	0
13/08/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/08/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	259.0000	289.0000	11.583	0	0	0
13/08/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	350.0000	332.0000	(5.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	902.0000	955.0000	5.876	0	0	0
13/08/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	2,489.0000	2,550.0000	2.451	0	0	0
13/08/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	768.0000	727.0000	(5.339)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	4,399.0000	4,460.0000	1.387	0	0	0
13/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	577.0000	545.0000	(5.546)	0	0	200
13/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	436.0000	477.0000	9.404	0	0	0
13/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,827.0000	2,888.0000	2.158	0	0	0
13/08/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	3,462.0000	3,523.0000	1.762	0	0	0
13/08/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	150.0000	172.0000	14.667	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
13/08/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	549.0000	518.0000	(5.647)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	404.0000	383.0000	(5.198)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	4,794.0000	4,856.0000	1.293	0	0	0
13/08/2009	\$ / R	2009/12/14	15.40	Put	Currency Future	7,133.0000	7,196.0000	0.883	0	0	0
13/08/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	166.0000	189.0000	13.855	0	0	0
13/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	385.0000	365.0000	(5.195)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	13,513
13/08/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	1,195.0000	1,250.0000	4.603	0	0	0
13/08/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	4,646.0000	4,707.0000	1.313	0	0	0
13/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,596.0000	4,658.0000	1.349	0	0	0
13/08/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	290.0000	275.0000	(5.172)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	577.0000	545.0000	(5.546)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	863.0000	914.0000	5.910	0	0	0
13/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,688.0000	1,746.0000	3.436	0	0	0
13/08/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,413.0000	3,474.0000	1.787	0	0	0
13/08/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	59.0000	71.0000	20.339	0	0	0
13/08/2009	\$ / R	2009/12/14	15.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	734.0000	694.0000	(5.450)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	259.0000	289.0000	11.583	0	0	0
13/08/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	2,346.0000	2,406.0000	2.558	0	0	0
13/08/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	5,241.0000	5,302.0000	1.164	0	0	0
13/08/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	823.0000	874.0000	6.197	0	0	0
13/08/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	1,078.0000	1,026.0000	(4.824)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.00	Put	Currency Future	36.0000	42.0000	16.667	0	0	0
13/08/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	467.0000	509.0000	8.994	0	0	0
13/08/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	9,530
13/08/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	3,219.0000	3,156.0000	(1.957)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.00	Call	Currency Future	1,304.0000	1,247.0000	(4.371)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	87.0000	102.0000	17.241	0	0	0
13/08/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,688.0000	1,746.0000	3.436	0	0	0
13/08/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,844.0000	4,905.0000	1.259	0	0	0
13/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	\$ / R	2009/12/14	15.35	Put	Currency Future	7,083.0000	7,146.0000	0.889	0	0	0
13/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	304.0000	337.0000	10.855	0	0	0
13/08/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,586.0000	2,646.0000	2.320	0	0	0
13/08/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,955.0000	4,017.0000	1.568	0	0	0
13/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	1,326.0000	1,382.0000	4.223	0	0	0
13/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	4,201.0000	4,262.0000	1.452	0	0	0
13/08/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	281.0000	313.0000	11.388	0	0	0
13/08/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.00	Call	Currency Future	3,269.0000	3,206.0000	(1.927)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	4,349.0000	4,410.0000	1.403	0	0	0
13/08/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	5,539.0000	5,601.0000	1.119	0	0	0
13/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,350.0000	1,293.0000	(4.222)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.00	Call	Currency Future	2,272.0000	2,210.0000	(2.729)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	328.0000	362.0000	10.366	0	0	0
13/08/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	532.0000	576.0000	8.271	0	0	0
13/08/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	3,022.0000	3,082.0000	1.985	0	0	0
13/08/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	5,191.0000	5,253.0000	1.194	0	0	0
13/08/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
13/08/2009	\$ / R	2009/12/14	6.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
13/08/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	2,110.0000	2,169.0000	2.796	0	0	0
13/08/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	3,168.0000	3,229.0000	1.926	0	0	0
13/08/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	701.0000	662.0000	(5.563)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.00	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
13/08/2009	\$ / R	2009/12/14	15.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	436.0000	477.0000	9.404	0	0	0
13/08/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	955.0000	907.0000	(5.026)	0	0	13,513
13/08/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	253.0000	240.0000	(5.138)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	496.0000	467.0000	(5.847)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	404.0000	383.0000	(5.198)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.65	Call	Currency Future	1,635.0000	1,575.0000	(3.670)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	784.0000	835.0000	6.505	0	0	0
13/08/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	385.0000	365.0000	(5.195)	0	0	50
13/08/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	277.0000	263.0000	(5.054)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,779.0000	2,839.0000	2.159	0	0	0
13/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	709.0000	758.0000	6.911	0	0	0
13/08/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	672.0000	720.0000	7.143	0	0	0
13/08/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	5,340.0000	5,402.0000	1.161	0	0	0
13/08/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.75	Call	Currency Future	1,539.0000	1,480.0000	(3.834)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	353.0000	388.0000	9.915	0	0	0
13/08/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	1,874.0000	1,933.0000	3.148	0	0	0
13/08/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	193.0000	184.0000	(4.663)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.75	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
13/08/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	304.0000	337.0000	10.855	0	0	0
13/08/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	2,682.0000	2,742.0000	2.237	0	0	0
13/08/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	3,560.0000	3,622.0000	1.742	0	0	0
13/08/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	15.25	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	4.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	367.0000	348.0000	(5.177)	0	0	247
13/08/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	4,250.0000	4,312.0000	1.459	0	0	0
13/08/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	1,397.0000	1,339.0000	(4.152)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	32.0000	38.0000	18.750	0	0	0
13/08/2009	\$ / R	2009/12/14	5.80	Call	Currency Future	2,471.0000	2,409.0000	(2.509)	0	0	0
13/08/2009	\$ / R	2009/12/14	15.25	Put	Currency Future	6,983.0000	7,046.0000	0.902	0	0	0
13/08/2009	\$ / R	2009/12/14	4.90	Call	Currency Future	3,369.0000	3,306.0000	(1.870)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,122.0000	1,068.0000	(4.813)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	1,350.0000	1,293.0000	(4.222)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	5.75	Call	Currency Future	2,521.0000	2,459.0000	(2.459)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	9,676
13/08/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,547.0000	4,608.0000	1.342	0	0	0
13/08/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
13/08/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	182.0000	207.0000	13.736	0	0	0
13/08/2009	\$ / R	2009/12/14	4.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
13/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,109.0000	1,164.0000	4.959	0	0	0
13/08/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	522.0000	492.0000	(5.747)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	600.0000	647.0000	7.833	0	0	0
13/08/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	211.0000	201.0000	(4.739)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	144.0000	138.0000	(4.167)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	2,251.0000	2,311.0000	2.665	0	0	0
13/08/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	1,109.0000	1,164.0000	4.959	0	0	0
13/08/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
13/08/2009	\$ / R	2009/12/14	4.75	Call	Currency Future	3,519.0000	3,456.0000	(1.790)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	378.0000	415.0000	9.788	0	0	0
13/08/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	4,745.0000	4,806.0000	1.286	0	0	0
13/08/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	318.0000	302.0000	(5.031)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	943.0000	995.0000	5.514	0	0	0
13/08/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	1,282.0000	1,338.0000	4.368	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	1,152.0000	1,207.0000	4.774	0	0	0
13/08/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	5,390.0000	5,452.0000	1.150	0	0	0
13/08/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	2,063.0000	2,122.0000	2.860	0	0	0
13/08/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	423.0000	401.0000	(5.201)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	522.0000	492.0000	(5.747)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	150.0000	143.0000	(4.667)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	170.0000	162.0000	(4.706)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.15	Put	Currency Future	6,884.0000	6,946.0000	0.901	0	0	0
13/08/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	467.0000	509.0000	8.994	0	0	0
13/08/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	11,185
13/08/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	3,560.0000	3,622.0000	1.742	0	0	0
13/08/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	734.0000	694.0000	(5.450)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,103.0000	4,164.0000	1.487	0	0	0
13/08/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	4,968.0000	4,905.0000	(1.268)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	378.0000	415.0000	9.788	0	0	0
13/08/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,827.0000	1,886.0000	3.229	0	0	0
13/08/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	3,119.0000	3,180.0000	1.956	0	0	0
13/08/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	1,036.0000	986.0000	(4.826)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	14.60	Put	Currency Future	6,336.0000	6,398.0000	0.979	0	0	0
13/08/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,734.0000	1,793.0000	3.403	0	0	0
13/08/2009	\$ / R 2009/12/14	6.65	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
13/08/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	2,157.0000	2,216.0000	2.735	0	0	0
13/08/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,827.0000	2,888.0000	2.158	0	0	0
13/08/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	68.0000	80.0000	17.647	0	0	0
13/08/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	1,731.0000	1,671.0000	(3.466)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	405.0000	446.0000	10.123	0	0	0
13/08/2009	\$ / R 2009/12/14	5.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/08/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	709.0000	758.0000	6.911	0	0	0
13/08/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	166.0000	189.0000	13.855	0	0	0
13/08/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
13/08/2009	\$ / R 2009/12/14	5.90	Call	Currency Future	2,372.0000	2,309.0000	(2.656)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	5.65	Call	Currency Future	2,621.0000	2,558.0000	(2.404)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	4,004.0000	4,066.0000	1.548	0	0	0
13/08/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	734.0000	694.0000	(5.450)	0	0	0
13/08/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	7,033.0000	7,096.0000	0.896	0	0	0
13/08/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	447.0000	421.0000	(5.817)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	239.0000	267.0000	11.715	0	0	0
13/08/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	136.0000	156.0000	14.706	0	0	0
13/08/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	\$ / R	2009/12/14	5.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	784.0000	835.0000	6.505	0	0	0
13/08/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	566.0000	611.0000	7.951	0	0	0
13/08/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	185.0000	176.0000	(4.865)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	3,413.0000	3,474.0000	1.787	0	0	0
13/08/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
13/08/2009	\$ / R	2009/12/14	7.80	Call	Currency Future	668.0000	631.0000	(5.539)	0	0	0
13/08/2009	\$ / R	2009/12/14	14.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.25	Call	Currency Future	2,025.0000	1,963.0000	(3.062)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,642.0000	1,700.0000	3.532	0	0	0
13/08/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	29.0000	34.0000	17.241	0	0	0
13/08/2009	\$ / R	2009/12/14	6.85	Call	Currency Future	1,444.0000	1,386.0000	(4.017)	0	0	0
13/08/2009	\$ / R	2009/12/14	4.40	Call	Currency Future	3,868.0000	3,806.0000	(1.603)	0	0	0
13/08/2009	\$ / R	2009/12/14	7.80	Put	Currency Future	200.0000	226.0000	13.000	0	0	0
13/08/2009	\$ / R	2009/12/14	5.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	4.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	6.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/08/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	219.0000	246.0000	12.329	0	0	0
13/08/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	823.0000	874.0000	6.197	0	0	0
13/08/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	110.0000	105.0000	(4.545)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	5,291.0000	5,352.0000	1.153	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	14.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	4,053.0000	4,115.0000	1.530	0	0	0
13/08/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	499.0000	543.0000	8.818	0	0	0
13/08/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	3,610.0000	3,671.0000	1.690	0	0	0
13/08/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
13/08/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/08/2009	\$ / R 2009/12/14	14.85	Put	Currency Future	6,585.0000	6,647.0000	0.942	0	0	0
13/08/2009	\$ / R 2009/12/14	14.75	Put	Currency Future	6,485.0000	6,547.0000	0.956	0	0	0
13/08/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	253.0000	240.0000	(5.138)	0	0	75
13/08/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	277.0000	263.0000	(5.054)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	1,067.0000	1,121.0000	5.061	0	0	0
13/08/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	2,394.0000	2,454.0000	2.506	0	0	0
13/08/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	4,695.0000	4,757.0000	1.321	0	0	0
13/08/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	1,975.0000	1,914.0000	(3.089)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.25	Call	Currency Future	3,019.0000	2,957.0000	(2.054)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.35	Call	Currency Future	995.0000	946.0000	(4.925)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	1,238.0000	1,294.0000	4.523	0	0	0
13/08/2009	\$ / R 2009/12/14	7.35	Put	Currency Future	77.0000	91.0000	18.182	0	0	0
13/08/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.95	Put	Currency Future	7,682.0000	7,745.0000	0.820	0	0	0
13/08/2009	\$ / R 2009/12/14	5.85	Call	Currency Future	2,421.0000	2,359.0000	(2.561)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	637.0000	602.0000	(5.495)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	334.0000	317.0000	(5.090)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	290.0000	275.0000	(5.172)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	5,142.0000	5,203.0000	1.186	0	0	0
13/08/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	804.0000	761.0000	(5.348)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	607.0000	573.0000	(5.601)	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
13/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	221.0000	210.0000	(4.977)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	2,299.0000	2,358.0000	2.566	0	0	0
13/08/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.45	Call	Currency Future	1,829.0000	1,768.0000	(3.335)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.25	Call	Currency Future	4,018.0000	3,956.0000	(1.543)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	166.0000	189.0000	13.855	0	0	0
13/08/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	471.0000	444.0000	(5.732)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,781.0000	1,839.0000	3.257	0	0	0
13/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	2,442.0000	2,502.0000	2.457	0	0	0
13/08/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	3,511.0000	3,573.0000	1.766	0	0	0
13/08/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	5.45	Call	Currency Future	2,820.0000	2,757.0000	(2.234)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.15	Call	Currency Future	2,124.0000	2,061.0000	(2.966)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	318.0000	302.0000	(5.031)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	3,315.0000	3,376.0000	1.840	0	0	0
13/08/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	5,738.0000	5,800.0000	1.081	0	0	0
13/08/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	1,492.0000	1,433.0000	(3.954)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.55	Put	Currency Future	6,286.0000	6,348.0000	0.986	0	0	0
13/08/2009	\$ / R 2009/12/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	14.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	4,103.0000	4,164.0000	1.487	0	0	0
13/08/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	5,092.0000	5,153.0000	1.198	0	0	0
13/08/2009	\$ / R 2009/12/14	4.45	Call	Currency Future	3,818.0000	3,756.0000	(1.624)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	600.0000	647.0000	7.833	0	0	0
13/08/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	86.0000	83.0000	(3.488)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	2,730.0000	2,791.0000	2.234	0	0	0
13/08/2009	\$ / R 2009/12/14	13.95	Put	Currency Future	5,689.0000	5,750.0000	1.072	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	5.30	Call	Currency Future	2,969.0000	2,907.0000	(2.088)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,968.0000	2,027.0000	2.998	0	0	0
13/08/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,968.0000	2,027.0000	2.998	0	0	0
13/08/2009	\$ / R 2009/12/14	13.95	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	1,415.0000	1,472.0000	4.028	0	0	0
13/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,015.0000	2,075.0000	2.978	0	0	0
13/08/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	4,399.0000	4,460.0000	1.387	0	0	0
13/08/2009	\$ / R 2009/12/14	4.30	Call	Currency Future	3,968.0000	3,906.0000	(1.563)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	163.0000	156.0000	(4.294)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.80	Put	Currency Future	6,535.0000	6,597.0000	0.949	0	0	0
13/08/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	1,370.0000	1,427.0000	4.161	0	0	0
13/08/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	2,204.0000	2,263.0000	2.677	0	0	0
13/08/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	2,015.0000	2,075.0000	2.978	0	0	0
13/08/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	1,460.0000	1,517.0000	3.904	0	0	0
13/08/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	182.0000	207.0000	13.736	0	0	0
13/08/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.35	Put	Currency Future	8.0000	10.0000	25.000	0	0	0
13/08/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	1,195.0000	1,250.0000	4.603	0	0	0
13/08/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.25	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	7,283.0000	7,346.0000	0.865	0	0	0
13/08/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,070.0000	3,131.0000	1.987	0	0	0
13/08/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	4,993.0000	5,054.0000	1.222	0	0	0
13/08/2009	\$ / R 2009/12/14	14.25	Put	Currency Future	5,988.0000	6,049.0000	1.019	0	0	0
13/08/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	701.0000	662.0000	(5.563)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.20	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,596.0000	1,654.0000	3.634	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	54.0000	62.0000	14.815	0	0	0
13/08/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,876.0000	2,936.0000	2.086	0	0	0
13/08/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	114.0000	109.0000	(4.386)	0	0	0
13/08/2009	\$ / R	2009/12/14	16.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	1,122.0000	1,068.0000	(4.813)	0	0	0
13/08/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	2,537.0000	2,598.0000	2.404	0	0	0
13/08/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,973.0000	3,034.0000	2.052	0	0	0
13/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,659.0000	3,720.0000	1.667	0	0	0
13/08/2009	\$ / R	2009/12/14	11.45	Put	Currency Future	3,217.0000	3,278.0000	1.896	0	0	0
13/08/2009	\$ / R	2009/12/14	6.20	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/08/2009	\$ / R	2009/12/14	14.95	Put	Currency Future	6,684.0000	6,747.0000	0.943	0	0	0
13/08/2009	\$ / R	2009/12/14	4.85	Call	Currency Future	3,419.0000	3,356.0000	(1.843)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	4.65	Call	Currency Future	3,619.0000	3,556.0000	(1.741)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	4,053.0000	4,115.0000	1.530	0	0	0
13/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	33.0000	31.0000	(6.061)	0	0	0
13/08/2009	\$ / R	2009/12/14	14.45	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	6.20	Call	Currency Future	2,074.0000	2,012.0000	(2.989)	0	0	0
13/08/2009	\$ / R	2009/12/14	14.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	16.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	4.15	Call	Currency Future	4,118.0000	4,056.0000	(1.506)	0	0	0
13/08/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,921.0000	1,980.0000	3.071	0	0	0
13/08/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	10,100
13/08/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	3,315.0000	3,376.0000	1.840	0	0	0
13/08/2009	\$ / R	2009/12/14	14.45	Put	Currency Future	6,186.0000	6,248.0000	1.002	0	0	0
13/08/2009	\$ / R	2009/12/14	14.20	Put	Currency Future	5,938.0000	5,999.0000	1.027	0	0	0
13/08/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	5.20	Call	Currency Future	3,069.0000	3,007.0000	(2.020)	0	0	0
13/08/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,781.0000	1,839.0000	3.257	0	0	0
13/08/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	2,586.0000	2,646.0000	2.320	0	0	0
13/08/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	5,092.0000	5,153.0000	1.198	0	0	0
13/08/2009	\$ / R	2009/12/14	5.20	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
13/08/2009	\$ / R 2009/12/14	6.35	Call	Currency Future	1,926.0000	1,865.0000	(3.167)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	636.0000	683.0000	7.390	0	0	0
13/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.45	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.20	Put	Currency Future	7,932.0000	7,995.0000	0.794	0	0	0
13/08/2009	\$ / R 2009/12/14	14.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	304.0000	288.0000	(5.263)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/08/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,924.0000	2,985.0000	2.086	0	0	0
13/08/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	2,634.0000	2,694.0000	2.278	0	0	0
13/08/2009	\$ / R 2009/12/14	5.35	Call	Currency Future	2,920.0000	2,857.0000	(2.158)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.05	Put	Currency Future	3,807.0000	3,868.0000	1.602	0	0	0
13/08/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	636.0000	683.0000	7.390	0	0	0
13/08/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.25	Put	Currency Future	7,982.0000	8,045.0000	0.789	0	0	0
13/08/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.40	Put	Currency Future	6,137.0000	6,198.0000	0.994	0	0	0
13/08/2009	\$ / R 2009/12/14	14.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	15.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	221.0000	210.0000	(4.977)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	14.30	Put	Currency Future	6,037.0000	6,099.0000	1.027	0	0	0
13/08/2009	\$ / R 2009/12/14	6.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/08/2009	\$ / R 2009/12/14	3.85	Call	Currency Future	4,418.0000	4,355.0000	(1.426)	0	0	0
13/08/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	746.0000	796.0000	6.702	0	0	0
13/08/2009	\$ / R 2009/12/14	4.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.40	Put	Currency Future	8,132.0000	8,195.0000	0.775	0	0	0
13/08/2009	\$ / R 2009/12/14	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.05	Put	Currency Future	7,782.0000	7,845.0000	0.810	0	0	0
13/08/2009	\$ / R 2009/12/14	7.15	Put	Currency Future	49.0000	57.0000	16.327	0	0	0
13/08/2009	\$ / R 2009/12/14	13.85	Put	Currency Future	5,589.0000	5,651.0000	1.109	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	264.0000	251.0000	(4.924)	0	0	0
13/08/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,921.0000	1,980.0000	3.071	0	0	0
13/08/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	902.0000	955.0000	5.876	0	0	0
13/08/2009	\$ / R 2009/12/14	4.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.00	Put	Currency Future	7,732.0000	7,795.0000	0.815	0	0	0
13/08/2009	\$ / R 2009/12/14	5.35	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	\$ / R 2009/12/14	14.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	99.0000	95.0000	(4.040)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.45	Put	Currency Future	8,182.0000	8,245.0000	0.770	0	0	0
13/08/2009	\$ / R 2009/12/14	12.05	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.45	Put	Currency Future	98.0000	114.0000	16.327	0	0	0
13/08/2009	\$ / R 2009/12/14	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	4.50	Call	Currency Future	3,768.0000	3,706.0000	(1.645)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	840.0000	796.0000	(5.238)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.45	Call	Currency Future	916.0000	869.0000	(5.131)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.00	Call	Currency Future	4,268.0000	4,205.0000	(1.476)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	5.50	Call	Currency Future	2,770.0000	2,707.0000	(2.274)	0	0	0
13/08/2009	\$ / R 2009/12/14	3.95	Call	Currency Future	4,318.0000	4,255.0000	(1.459)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.50	Put	Currency Future	8,232.0000	8,295.0000	0.765	0	0	0
13/08/2009	\$ / R 2009/12/14	7.15	Call	Currency Future	1,167.0000	1,112.0000	(4.713)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.85	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.95	Call	Currency Future	2,322.0000	2,260.0000	(2.670)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	122.0000	141.0000	15.574	0	0	0
13/08/2009	\$ / R 2009/12/14	4.95	Call	Currency Future	3,319.0000	3,256.0000	(1.898)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.20	Call	Currency Future	4,068.0000	4,006.0000	(1.524)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.30	Put	Currency Future	8,032.0000	8,095.0000	0.784	0	0	0
13/08/2009	\$ / R 2009/12/14	3.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	7.05	Put	Currency Future	40.0000	46.0000	15.000	0	0	0
13/08/2009	\$ / R 2009/12/14	15.85	Put	Currency Future	7,583.0000	7,645.0000	0.818	0	0	0
13/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,856.0000	3,918.0000	1.608	0	0	0
13/08/2009	\$ / R 2009/12/14	16.10	Put	Currency Future	7,832.0000	7,895.0000	0.804	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	6.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	15.10	Put	Currency Future	6,834.0000	6,896.0000	0.907	0	0	0
13/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.50	Put	Currency Future	6,236.0000	6,298.0000	0.994	0	0	0
13/08/2009	\$ / R 2009/12/14	14.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	7.50	Put	Currency Future	109.0000	127.0000	16.514	0	0	0
13/08/2009	\$ / R 2009/12/14	6.40	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
13/08/2009	\$ / R 2009/12/14	6.60	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
13/08/2009	\$ / R 2009/12/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	5.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	14.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.90	Put	Currency Future	6,634.0000	6,697.0000	0.950	0	0	0
13/08/2009	\$ / R 2009/12/14	6.45	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
13/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,025.0000	1,079.0000	5.268	0	0	0
13/08/2009	\$ / R 2009/12/14	14.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.40	Call	Currency Future	1,877.0000	1,816.0000	(3.250)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.60	Call	Currency Future	3,669.0000	3,606.0000	(1.717)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.35	Call	Currency Future	3,918.0000	3,856.0000	(1.582)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.50	Call	Currency Future	1,780.0000	1,719.0000	(3.427)	0	0	0
13/08/2009	\$ / R 2009/12/14	16.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	5.40	Call	Currency Future	2,870.0000	2,807.0000	(2.195)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	3,266.0000	3,327.0000	1.868	0	0	0
13/08/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	3,905.0000	3,967.0000	1.588	0	0	0
13/08/2009	\$ / R 2009/12/14	3.90	Call	Currency Future	4,368.0000	4,305.0000	(1.442)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.50	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
13/08/2009	\$ / R 2009/12/14	14.15	Put	Currency Future	5,888.0000	5,949.0000	1.036	0	0	0
13/08/2009	\$ / R 2009/12/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	3,364.0000	3,425.0000	1.813	0	0	0
13/08/2009	\$ / R 2009/12/14	5.10	Call	Currency Future	3,169.0000	3,106.0000	(1.988)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	3,757.0000	3,819.0000	1.650	0	0	0
13/08/2009	\$ / R 2009/12/14	4.10	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2009/12/14	7.50	Call	Currency Future	878.0000	832.0000	(5.239)	0	0	0
13/08/2009	\$ / R 2009/12/14	6.60	Call	Currency Future	1,683.0000	1,623.0000	(3.565)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	1,551.0000	1,608.0000	3.675	0	0	0
13/08/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/08/2009	\$ / R 2009/12/14	4.10	Call	Currency Future	4,168.0000	4,106.0000	(1.488)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.15	Call	Currency Future	3,119.0000	3,057.0000	(1.988)	0	0	0
13/08/2009	\$ / R 2009/12/14	5.60	Call	Currency Future	2,670.0000	2,608.0000	(2.322)	0	0	0
13/08/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
13/08/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	3,070.0000	3,131.0000	1.987	0	0	0
13/08/2009	\$ / R 2009/12/14	5.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	16.15	Put	Currency Future	7,882.0000	7,945.0000	0.799	0	0	0
13/08/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	1,025.0000	1,079.0000	5.268	0	0	0
13/08/2009	\$ / R 2009/12/14	6.10	Call	Currency Future	2,173.0000	2,111.0000	(2.853)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.10	Call	Currency Future	1,212.0000	1,157.0000	(4.538)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2009/12/14	7.10	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
13/08/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	\$ / R 2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,856.0000	3,918.0000	1.608	0	0	0
13/08/2009	\$ / R 2009/12/14	16.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	5.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	15.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	7.05	Call	Currency Future	1,258.0000	1,202.0000	(4.452)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2009/12/14	15.90	Put	Currency Future	7,632.0000	7,695.0000	0.825	0	0	0
13/08/2009	\$ / R 2009/12/14	4.05	Call	Currency Future	4,218.0000	4,155.0000	(1.494)	0	0	0
13/08/2009	\$ / R 2009/12/14	14.10	Put	Currency Future	5,838.0000	5,900.0000	1.062	0	0	0
13/08/2009	\$ / R 2009/12/14	6.05	Call	Currency Future	2,223.0000	2,161.0000	(2.789)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	5,490.0000	5,551.0000	1.111	0	0	0
13/08/2009	\$ / R 2009/12/14	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	5,639.0000	5,700.0000	1.082	0	0	0
13/08/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	4,300.0000	4,361.0000	1.419	0	0	0
13/08/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	128.0000	123.0000	(3.906)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	5,042.0000	5,104.0000	1.230	0	0	0
13/08/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	4,844.0000	4,905.0000	1.259	0	0	0
13/08/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	193.0000	184.0000	(4.663)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	4,448.0000	4,509.0000	1.371	0	0	0
13/08/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	4,152.0000	4,213.0000	1.469	0	0	0
13/08/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	4,547.0000	4,608.0000	1.342	0	0	0
13/08/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	4,596.0000	4,658.0000	1.349	0	0	0
13/08/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/08/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	3,659.0000	3,720.0000	1.667	0	0	0
13/08/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	4,943.0000	5,004.0000	1.234	0	0	0
13/08/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	\$ / R	2009/12/14	14.35	Put	Currency Future	6,087.0000	6,149.0000	1.019	0	0	0
13/08/2009	\$ / R	2009/12/14	16.35	Put	Currency Future	8,082.0000	8,145.0000	0.780	0	0	0
13/08/2009	\$ / R	2009/12/14	16.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R	2009/12/14	14.35	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2010/03/15			Currency Future	8.4080	8.3406	(0.802)	0.0000	0.0000	2,838
13/08/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	212.0000	231.0000	8.962	0	0	0
13/08/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	759.0000	719.0000	(5.270)	0	0	0
13/08/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,848.0000	1,906.0000	3.139	0	0	0
13/08/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
13/08/2009	\$ / R	2010/03/15	8.35	Put	Currency Future	531.0000	566.0000	6.591	0	0	0
13/08/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	513.0000	485.0000	(5.458)	0	0	0
13/08/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/08/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	3,481.0000	3,544.0000	1.810	0	0	0
13/08/2009	\$ / R	2010/03/15	6.85	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
13/08/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,498.0000	1,553.0000	3.672	0	0	0
13/08/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	655.0000	695.0000	6.107	0	0	0
13/08/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	5,087.0000	5,153.0000	1.297	0	0	0
13/08/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
13/08/2009	\$ / R	2010/03/15	6.85	Call	Currency Future	1,610.0000	1,548.0000	(3.851)	0	0	0
13/08/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	256.0000	244.0000	(4.688)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,759.0000	1,816.0000	3.240	0	0	0
13/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,002.0000	3,065.0000	2.099	0	0	0
13/08/2009	\$ / R 2010/03/15	5.85	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	8.35	Call	Currency Future	589.0000	557.0000	(5.433)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	1,088.0000	1,138.0000	4.596	0	0	0
13/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	264.0000	251.0000	(4.924)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	85.0000	82.0000	(3.529)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	5.85	Call	Currency Future	2,569.0000	2,502.0000	(2.608)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	346.0000	328.0000	(5.202)	0	0	18,074
13/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	229.0000	218.0000	(4.803)	0	0	28,101
13/08/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	256.0000	244.0000	(4.688)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	115.0000	110.0000	(4.348)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,097.0000	3,160.0000	2.034	0	0	0
13/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	110.0000	105.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.10	Call	Currency Future	2,322.0000	2,255.0000	(2.885)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	970.0000	921.0000	(5.052)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.20	Put	Currency Future	449.0000	481.0000	7.127	0	0	0
13/08/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,965.0000	4,030.0000	1.639	0	0	0
13/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,938.0000	1,996.0000	2.993	0	0	0
13/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,050.0000	3,112.0000	2.033	0	0	0
13/08/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	1,167.0000	1,218.0000	4.370	0	0	0
13/08/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	3,577.0000	3,641.0000	1.789	0	0	0
13/08/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	5,008.0000	4,941.0000	(1.338)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.90	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
13/08/2009	\$ / R 2010/03/15	8.40	Call	Currency Future	568.0000	538.0000	(5.282)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.20	Call	Currency Future	657.0000	622.0000	(5.327)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,907.0000	2,969.0000	2.133	0	0	0
13/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	5,629.0000	5,695.0000	1.172	0	0	0
13/08/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	4.85	Call	Currency Future	3,561.0000	3,493.0000	(1.910)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,671.0000	1,727.0000	3.351	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	288.0000	273.0000	(5.208)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	217.0000	207.0000	(4.608)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	4,305.0000	4,370.0000	1.510	0	0	0
13/08/2009	\$ / R 2010/03/15	6.90	Call	Currency Future	1,565.0000	1,504.0000	(3.898)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.40	Put	Currency Future	560.0000	597.0000	6.607	0	0	0
13/08/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	28,101
13/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	393.0000	372.0000	(5.344)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,330.0000	1,383.0000	3.985	0	0	0
13/08/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	325.0000	308.0000	(5.231)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	5,284.0000	5,350.0000	1.249	0	0	0
13/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,078.0000	1.594	0	0	0
13/08/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	4,354.0000	4,419.0000	1.493	0	0	0
13/08/2009	\$ / R 2010/03/15	5.90	Call	Currency Future	2,520.0000	2,452.0000	(2.698)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	110.0000	105.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,766.0000	2,828.0000	2.242	0	0	0
13/08/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	217.0000	207.0000	(4.608)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	3,002.0000	3,065.0000	2.099	0	0	0
13/08/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	18,074
13/08/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,759.0000	1,816.0000	3.240	0	0	0
13/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	3,263.0000	3,195.0000	(2.084)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.10	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/08/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	503.0000	537.0000	6.759	0	0	0
13/08/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	591.0000	629.0000	6.430	0	0	0
13/08/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,498.0000	1,553.0000	3.672	0	0	0
13/08/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,955.0000	3,017.0000	2.098	0	0	0
13/08/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,248.0000	1,300.0000	4.167	0	0	0
13/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,628.0000	1,683.0000	3.378	0	0	0
13/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,893.0000	1,951.0000	3.064	0	0	0
13/08/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	707.0000	669.0000	(5.375)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	549.0000	520.0000	(5.282)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	306.0000	290.0000	(5.229)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,983.0000	2,041.0000	2.925	0	0	0
13/08/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	1,792.0000	1,730.0000	(3.460)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.05	Call	Currency Future	2,372.0000	2,305.0000	(2.825)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	3,050.0000	3,112.0000	2.033	0	0	0
13/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,529.0000	3,593.0000	1.814	0	0	0
13/08/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
13/08/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	7,261.0000	7,329.0000	0.937	0	0	0
13/08/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	5.90	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	5.05	Call	Currency Future	3,362.0000	3,294.0000	(2.023)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.05	Call	Currency Future	369.0000	349.0000	(5.420)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	3,135.0000	3,198.0000	2.010	0	0	0
13/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,579.0000	2,640.0000	2.365	0	0	0
13/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	0
13/08/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	2,579.0000	2,640.0000	2.365	0	0	0
13/08/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	5,186.0000	5,252.0000	1.273	0	0	0
13/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,119.0000	2,178.0000	2.784	0	0	0
13/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	137.0000	130.0000	(5.109)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	393.0000	372.0000	(5.344)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	329.0000	355.0000	7.903	0	0	0
13/08/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	1,072.0000	1,021.0000	(4.757)	0	0	0
13/08/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	4,758.0000	4,691.0000	(1.408)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.10	Call	Currency Future	1,391.0000	1,332.0000	(4.242)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	399.0000	428.0000	7.268	0	0	0
13/08/2009	\$ / R 2010/03/15	5.75	Put	Currency Future	10.0000	10.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	9.05	Put	Currency Future	1,011.0000	1,059.0000	4.748	0	0	0
13/08/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	3,336.0000	3,400.0000	1.918	0	0	0
13/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	236.0000	224.0000	(5.085)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	4,646.0000	4,712.0000	1.421	0	0	0
13/08/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	787.0000	745.0000	(5.337)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.10	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	622.0000	662.0000	6.431	0	0	0
13/08/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	375.0000	403.0000	7.467	0	0	0
13/08/2009	\$ / R 2010/03/15	5.75	Call	Currency Future	2,668.0000	2,600.0000	(2.549)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	3,625.0000	3,689.0000	1.766	0	0	0
13/08/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	54.0000	52.0000	(3.704)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	70.0000	67.0000	(4.286)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	69.0000	66.0000	(4.348)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	733.0000	694.0000	(5.321)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	935.0000	982.0000	5.027	0	0	0
13/08/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	3,193.0000	3,256.0000	1.973	0	0	0
13/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,813.0000	2,875.0000	2.204	0	0	0
13/08/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	3,722.0000	3,786.0000	1.720	0	0	0
13/08/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	2,165.0000	2,224.0000	2.725	0	0	0
13/08/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	4,062.0000	4,127.0000	1.600	0	0	0
13/08/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	4,111.0000	4,175.0000	1.557	0	0	0
13/08/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
13/08/2009	\$ / R 2010/03/15	8.25	Call	Currency Future	634.0000	599.0000	(5.521)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.75	Call	Currency Future	3,661.0000	3,593.0000	(1.857)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	2,301.0000	2,361.0000	2.608	0	0	0
13/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,288.0000	3,352.0000	1.946	0	0	0
13/08/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,628.0000	1,683.0000	3.378	0	0	0
13/08/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,671.0000	1,727.0000	3.351	0	0	0
13/08/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	164.0000	180.0000	9.756	0	0	0
13/08/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	3,511.0000	3,444.0000	(1.908)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.25	Put	Currency Future	476.0000	509.0000	6.933	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	6.75	Call	Currency Future	1,700.0000	1,638.0000	(3.647)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	5,777.0000	5,844.0000	1.160	0	0	0
13/08/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	530.0000	502.0000	(5.283)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	688.0000	729.0000	5.959	0	0	0
13/08/2009	\$ / R 2010/03/15	7.75	Call	Currency Future	905.0000	859.0000	(5.083)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,940.0000	5,006.0000	1.336	0	0	0
13/08/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	249.0000	237.0000	(4.819)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	496.0000	469.0000	(5.444)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.75	Put	Currency Future	42.0000	48.0000	14.286	0	0	0
13/08/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	101.0000	96.0000	(4.950)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	80.0000	77.0000	(3.750)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	173.0000	164.0000	(5.202)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	307.0000	332.0000	8.143	0	0	0
13/08/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	2,027.0000	1,963.0000	(3.157)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	4,793.0000	4,859.0000	1.377	0	0	0
13/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,541.0000	1,596.0000	3.569	0	0	0
13/08/2009	\$ / R 2010/03/15	12.20	Put	Currency Future	3,868.0000	3,932.0000	1.655	0	0	0
13/08/2009	\$ / R 2010/03/15	7.75	Put	Currency Future	247.0000	269.0000	8.907	0	0	0
13/08/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,804.0000	1,861.0000	3.160	0	0	0
13/08/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
13/08/2009	\$ / R 2010/03/15	7.70	Put	Currency Future	229.0000	249.0000	8.734	0	0	0
13/08/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	611.0000	578.0000	(5.401)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	2,210.0000	2,270.0000	2.715	0	0	0
13/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	4,597.0000	4,663.0000	1.436	0	0	0
13/08/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	236.0000	224.0000	(5.085)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	229.0000	218.0000	(4.803)	0	0	0
13/08/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	7,013.0000	7,081.0000	0.970	0	0	0
13/08/2009	\$ / R 2010/03/15	5.70	Call	Currency Future	2,717.0000	2,650.0000	(2.466)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	1,207.0000	1,259.0000	4.308	0	0	0
13/08/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	98.0000	94.0000	(4.082)	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
13/08/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
13/08/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	\$ / R	2010/03/15	5.70	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	\$ / R	2010/03/15	12.10	Put	Currency Future	3,771.0000	3,835.0000	1.697	0	0	0
13/08/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	315.0000	299.0000	(5.079)	0	0	0
13/08/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	103.0000	98.0000	(4.854)	0	0	0
13/08/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	5,136.0000	5,202.0000	1.285	0	0	0
13/08/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,989.0000	5,055.0000	1.323	0	0	0
13/08/2009	\$ / R	2010/03/15	6.70	Call	Currency Future	1,746.0000	1,684.0000	(3.551)	0	0	0
13/08/2009	\$ / R	2010/03/15	13.10	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
13/08/2009	\$ / R	2010/03/15	6.50	Call	Currency Future	1,933.0000	1,869.0000	(3.311)	0	0	0
13/08/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	351.0000	379.0000	7.977	0	0	0
13/08/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	3,145.0000	3,208.0000	2.003	0	0	0
13/08/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	44.0000	43.0000	(2.273)	0	0	0
13/08/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	159.0000	152.0000	(4.403)	0	0	0
13/08/2009	\$ / R	2010/03/15	6.70	Put	Currency Future	38.0000	43.0000	13.158	0	0	0
13/08/2009	\$ / R	2010/03/15	7.10	Put	Currency Future	83.0000	91.0000	9.639	0	0	0
13/08/2009	\$ / R	2010/03/15	5.50	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	682.0000	645.0000	(5.425)	0	0	0
13/08/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	1,289.0000	1,341.0000	4.034	0	0	0
13/08/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,860.0000	2,922.0000	2.168	0	0	0
13/08/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	3,240.0000	3,304.0000	1.975	0	0	0
13/08/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	1,049.0000	1,098.0000	4.671	0	0	0
13/08/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	2,301.0000	2,361.0000	2.608	0	0	0
13/08/2009	\$ / R	2010/03/15	7.70	Call	Currency Future	937.0000	890.0000	(5.016)	0	0	0
13/08/2009	\$ / R	2010/03/15	13.10	Put	Currency Future	4,744.0000	4,810.0000	1.391	0	0	0
13/08/2009	\$ / R	2010/03/15	6.50	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
13/08/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	424.0000	454.0000	7.075	0	0	0
13/08/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,715.0000	1,772.0000	3.324	0	0	0
13/08/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
13/08/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	90.0000	87.0000	(3.333)	0	0	0
13/08/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	357.0000	339.0000	(5.042)	0	0	0
13/08/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	1,207.0000	1,259.0000	4.308	0	0	0
13/08/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
13/08/2009	\$ / R	2010/03/15	12.20	Call	Currency Future	76.0000	73.0000	(3.947)	0	0	0
13/08/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	297.0000	282.0000	(5.051)	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
13/08/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,938.0000	1,996.0000	2.993	0	0	0
13/08/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	434.0000	411.0000	(5.300)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,625.0000	2,686.0000	2.324	0	0	0
13/08/2009	\$ / R 2010/03/15	4.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,128.0000	1,177.0000	4.344	0	0	0
13/08/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	105.0000	101.0000	(3.810)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.50	Call	Currency Future	2,916.0000	2,848.0000	(2.332)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.35	Call	Currency Future	4,059.0000	3,992.0000	(1.651)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.65	Put	Currency Future	721.0000	763.0000	5.825	0	0	0
13/08/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	3,432.0000	3,496.0000	1.865	0	0	0
13/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	336.0000	318.0000	(5.357)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.50	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	8.65	Call	Currency Future	479.0000	454.0000	(5.219)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	164.0000	156.0000	(4.878)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	3,097.0000	3,160.0000	2.034	0	0	0
13/08/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.10	Call	Currency Future	3,312.0000	3,245.0000	(2.023)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.50	Call	Currency Future	3,910.0000	3,842.0000	(1.739)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.60	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
13/08/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	420.0000	398.0000	(5.238)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,842.0000	4,908.0000	1.363	0	0	0
13/08/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	5,235.0000	5,301.0000	1.261	0	0	0
13/08/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	4,159.0000	4,224.0000	1.563	0	0	0
13/08/2009	\$ / R 2010/03/15	7.20	Put	Currency Future	99.0000	108.0000	9.091	0	0	0
13/08/2009	\$ / R 2010/03/15	6.60	Call	Currency Future	1,839.0000	1,776.0000	(3.426)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	140.0000	134.0000	(4.286)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	121.0000	115.0000	(4.959)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	826.0000	870.0000	5.327	0	0	0
13/08/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	151.0000	144.0000	(4.636)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.20	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
13/08/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	1,049.0000	1,098.0000	4.671	0	0	0
13/08/2009	\$ / R 2010/03/15	5.60	Put	Currency Future	8.0000	8.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	2,256.0000	2,315.0000	2.615	0	0	0
13/08/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	315.0000	299.0000	(5.079)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,393.0000	2,454.0000	2.549	0	0	0
13/08/2009	\$ / R 2010/03/15	4.10	Call	Currency Future	4,309.0000	4,241.0000	(1.578)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	336.0000	318.0000	(5.357)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.60	Call	Currency Future	2,816.0000	2,749.0000	(2.379)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	862.0000	907.0000	5.220	0	0	0
13/08/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,813.0000	2,875.0000	2.204	0	0	0
13/08/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	1,128.0000	1,177.0000	4.344	0	0	0
13/08/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	223.0000	212.0000	(4.933)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	2,486.0000	2,546.0000	2.414	0	0	0
13/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	381.0000	361.0000	(5.249)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	1,330.0000	1,383.0000	3.985	0	0	0
13/08/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,003.0000	954.0000	(4.885)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	264.0000	251.0000	(4.924)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.60	Call	Currency Future	3,810.0000	3,742.0000	(1.785)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,456.0000	1,510.0000	3.709	0	0	0
13/08/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	5,038.0000	5,104.0000	1.310	0	0	0
13/08/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	5,432.0000	5,498.0000	1.215	0	0	0
13/08/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,860.0000	2,922.0000	2.168	0	0	0
13/08/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	288.0000	273.0000	(5.208)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	195.0000	213.0000	9.231	0	0	0
13/08/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	357.0000	339.0000	(5.042)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.85	Call	Currency Future	845.0000	801.0000	(5.207)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,893.0000	1,951.0000	3.064	0	0	0
13/08/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	4,549.0000	4,614.0000	1.429	0	0	0
13/08/2009	\$ / R 2010/03/15	6.20	Call	Currency Future	2,224.0000	2,157.0000	(3.013)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.30	Call	Currency Future	1,225.0000	1,167.0000	(4.735)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.45	Call	Currency Future	3,960.0000	3,892.0000	(1.717)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	144.0000	137.0000	(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
13/08/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.20	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	7.30	Put	Currency Future	117.0000	127.0000	8.547	0	0	0
13/08/2009	\$ / R 2010/03/15	7.85	Put	Currency Future	287.0000	310.0000	8.014	0	0	0
13/08/2009	\$ / R 2010/03/15	5.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	5.30	Call	Currency Future	3,114.0000	3,046.0000	(2.184)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,766.0000	2,828.0000	2.242	0	0	0
13/08/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	973.0000	1,020.0000	4.830	0	0	0
13/08/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	4,500.0000	4,565.0000	1.444	0	0	0
13/08/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	4,014.0000	4,078.0000	1.594	0	0	0
13/08/2009	\$ / R 2010/03/15	5.20	Call	Currency Future	3,213.0000	3,145.0000	(2.116)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.95	Put	Currency Future	63.0000	70.0000	11.111	0	0	0
13/08/2009	\$ / R 2010/03/15	5.45	Call	Currency Future	2,965.0000	2,897.0000	(2.293)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.20	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	2,625.0000	2,686.0000	2.324	0	0	0
13/08/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	2,393.0000	2,454.0000	2.549	0	0	0
13/08/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	58.0000	55.0000	(5.172)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.35	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
13/08/2009	\$ / R 2010/03/15	16.20	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/08/2009	\$ / R 2010/03/15	5.30	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	201.0000	191.0000	(4.975)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	127.0000	121.0000	(4.724)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,347.0000	2,407.0000	2.556	0	0	0
13/08/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	1,248.0000	1,300.0000	4.167	0	0	0
13/08/2009	\$ / R 2010/03/15	4.95	Call	Currency Future	3,462.0000	3,394.0000	(1.964)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.35	Call	Currency Future	2,076.0000	2,011.0000	(3.131)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.20	Put	Currency Future	5,827.0000	5,893.0000	1.133	0	0	0
13/08/2009	\$ / R 2010/03/15	6.30	Call	Currency Future	2,126.0000	2,060.0000	(3.104)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	1,414.0000	1,467.0000	3.748	0	0	0
13/08/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	2,347.0000	2,407.0000	2.556	0	0	0
13/08/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	147.0000	140.0000	(4.762)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,891.0000	4,957.0000	1.349	0	0	0
13/08/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	306.0000	290.0000	(5.229)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.95	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	6.45	Call	Currency Future	1,980.0000	1,916.0000	(3.232)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	16.20	Put	Currency Future	7,807.0000	7,875.0000	0.871	0	0	0
13/08/2009	\$ / R 2010/03/15	6.30	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
13/08/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,719.0000	2,780.0000	2.243	0	0	0
13/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,532.0000	2,593.0000	2.409	0	0	0
13/08/2009	\$ / R 2010/03/15	12.00	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.45	Call	Currency Future	1,108.0000	1,056.0000	(4.693)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.30	Call	Currency Future	33.0000	33.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	8.70	Put	Currency Future	756.0000	798.0000	5.556	0	0	0
13/08/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	2,439.0000	2,500.0000	2.501	0	0	0
13/08/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	815.0000	773.0000	(5.153)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	179.0000	196.0000	9.497	0	0	0
13/08/2009	\$ / R 2010/03/15	4.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.95	Call	Currency Future	2,470.0000	2,403.0000	(2.713)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.45	Put	Currency Future	22.0000	25.0000	13.636	0	0	0
13/08/2009	\$ / R 2010/03/15	7.35	Call	Currency Future	1,184.0000	1,128.0000	(4.730)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	124.0000	118.0000	(4.839)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.60	Put	Currency Future	4,256.0000	4,321.0000	1.527	0	0	0
13/08/2009	\$ / R 2010/03/15	4.70	Call	Currency Future	3,710.0000	3,643.0000	(1.806)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	1,456.0000	1,510.0000	3.709	0	0	0
13/08/2009	\$ / R 2010/03/15	6.95	Call	Currency Future	1,521.0000	1,460.0000	(4.011)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.30	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	272.0000	258.0000	(5.147)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,037.0000	987.0000	(4.822)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	12.60	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.95	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	7.45	Put	Currency Future	150.0000	165.0000	10.000	0	0	0
13/08/2009	\$ / R 2010/03/15	7.35	Put	Currency Future	126.0000	137.0000	8.730	0	0	0
13/08/2009	\$ / R 2010/03/15	14.30	Put	Currency Future	5,925.0000	5,992.0000	1.131	0	0	0
13/08/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	133.0000	127.0000	(4.511)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	280.0000	266.0000	(5.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.20	Call	Currency Future	4,209.0000	4,141.0000	(1.616)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	4.40	Call	Currency Future	4,010.0000	3,942.0000	(1.696)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.30	Call	Currency Future	4,109.0000	4,042.0000	(1.631)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	181.0000	173.0000	(4.420)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	2,532.0000	2,593.0000	2.409	0	0	0
13/08/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	130.0000	124.0000	(4.615)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,916.0000	3,981.0000	1.660	0	0	0
13/08/2009	\$ / R 2010/03/15	5.65	Call	Currency Future	2,767.0000	2,699.0000	(2.458)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	83.0000	80.0000	(3.614)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.00	Put	Currency Future	3,674.0000	3,738.0000	1.742	0	0	0
13/08/2009	\$ / R 2010/03/15	5.35	Call	Currency Future	3,064.0000	2,996.0000	(2.219)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,073.0000	2,133.0000	2.894	0	0	0
13/08/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	140.0000	134.0000	(4.286)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	935.0000	982.0000	5.027	0	0	0
13/08/2009	\$ / R 2010/03/15	6.05	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	4,208.0000	4,272.0000	1.521	0	0	0
13/08/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	181.0000	173.0000	(4.420)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.70	Call	Currency Future	464.0000	439.0000	(5.388)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	448.0000	425.0000	(5.134)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,584.0000	1,640.0000	3.535	0	0	0
13/08/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,983.0000	2,041.0000	2.925	0	0	0
13/08/2009	\$ / R 2010/03/15	14.45	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.30	Put	Currency Future	7,907.0000	7,975.0000	0.860	0	0	0
13/08/2009	\$ / R 2010/03/15	8.90	Put	Currency Future	898.0000	944.0000	5.122	0	0	0
13/08/2009	\$ / R 2010/03/15	7.15	Call	Currency Future	1,348.0000	1,290.0000	(4.303)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,672.0000	2,733.0000	2.283	0	0	0
13/08/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	8.90	Call	Currency Future	406.0000	385.0000	(5.172)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.65	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.15	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
13/08/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,848.0000	1,906.0000	3.139	0	0	0
13/08/2009	\$ / R 2010/03/15	4.55	Call	Currency Future	3,860.0000	3,792.0000	(1.762)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.45	Put	Currency Future	6,074.0000	6,140.0000	1.087	0	0	0
13/08/2009	\$ / R 2010/03/15	7.05	Call	Currency Future	1,434.0000	1,374.0000	(4.184)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	16.60	Put	Currency Future	8,204.0000	8,273.0000	0.841	0	0	0
13/08/2009	\$ / R 2010/03/15	14.10	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.65	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.00	Call	Currency Future	3,412.0000	3,344.0000	(1.993)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.15	Call	Currency Future	2,273.0000	2,206.0000	(2.948)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	186.0000	177.0000	(4.839)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	249.0000	237.0000	(4.819)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.55	Call	Currency Future	2,866.0000	2,798.0000	(2.373)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.45	Put	Currency Future	8,056.0000	8,124.0000	0.844	0	0	0
13/08/2009	\$ / R 2010/03/15	16.60	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/08/2009	\$ / R 2010/03/15	16.10	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	4.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	4.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	2,028.0000	2,087.0000	2.909	0	0	0
13/08/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	5,580.0000	5,646.0000	1.183	0	0	0
13/08/2009	\$ / R 2010/03/15	14.35	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.05	Put	Currency Future	4,695.0000	4,761.0000	1.406	0	0	0
13/08/2009	\$ / R 2010/03/15	16.55	Put	Currency Future	8,155.0000	8,223.0000	0.834	0	0	0
13/08/2009	\$ / R 2010/03/15	14.10	Put	Currency Future	5,728.0000	5,794.0000	1.152	0	0	0
13/08/2009	\$ / R 2010/03/15	14.65	Put	Currency Future	6,271.0000	6,338.0000	1.068	0	0	0
13/08/2009	\$ / R 2010/03/15	4.00	Call	Currency Future	4,408.0000	4,341.0000	(1.520)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.15	Call	Currency Future	4,259.0000	4,191.0000	(1.597)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.25	Call	Currency Future	1,265.0000	1,208.0000	(4.506)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.35	Put	Currency Future	5,975.0000	6,041.0000	1.105	0	0	0
13/08/2009	\$ / R 2010/03/15	13.05	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.45	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	16.55	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/08/2009	\$ / R 2010/03/15	7.05	Put	Currency Future	76.0000	83.0000	9.211	0	0	0
13/08/2009	\$ / R 2010/03/15	4.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	7.15	Put	Currency Future	90.0000	99.0000	10.000	0	0	0
13/08/2009	\$ / R 2010/03/15	7.25	Put	Currency Future	107.0000	117.0000	9.346	0	0	0
13/08/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	2,119.0000	2,178.0000	2.784	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	2,073.0000	2,133.0000	2.894	0	0	0
13/08/2009	\$ / R 2010/03/15	6.55	Put	Currency Future	27.0000	32.0000	18.519	0	0	0
13/08/2009	\$ / R 2010/03/15	14.55	Put	Currency Future	6,172.0000	6,239.0000	1.086	0	0	0
13/08/2009	\$ / R 2010/03/15	14.25	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
13/08/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.55	Call	Currency Future	1,885.0000	1,822.0000	(3.342)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.55	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.60	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.10	Put	Currency Future	7,708.0000	7,776.0000	0.882	0	0	0
13/08/2009	\$ / R 2010/03/15	5.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2010/03/15	12.15	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	0
13/08/2009	\$ / R 2010/03/15	6.25	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
13/08/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	1,372.0000	1,425.0000	3.863	0	0	0
13/08/2009	\$ / R 2010/03/15	5.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.60	Put	Currency Future	6,222.0000	6,288.0000	1.061	0	0	0
13/08/2009	\$ / R 2010/03/15	6.00	Call	Currency Future	2,421.0000	2,354.0000	(2.767)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/08/2009	\$ / R 2010/03/15	14.25	Put	Currency Future	5,876.0000	5,942.0000	1.123	0	0	0
13/08/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	96.0000	92.0000	(4.167)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	3,529.0000	3,593.0000	1.814	0	0	0
13/08/2009	\$ / R 2010/03/15	4.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	16.35	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/08/2009	\$ / R 2010/03/15	16.35	Put	Currency Future	7,956.0000	8,025.0000	0.867	0	0	0
13/08/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	790.0000	834.0000	5.570	0	0	0
13/08/2009	\$ / R 2010/03/15	6.00	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	6.25	Call	Currency Future	2,175.0000	2,108.0000	(3.080)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.65	Call	Currency Future	3,760.0000	3,693.0000	(1.782)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.00	Call	Currency Future	1,477.0000	1,417.0000	(4.062)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.25	Call	Currency Future	3,164.0000	3,096.0000	(2.149)	0	0	0
13/08/2009	\$ / R 2010/03/15	7.20	Call	Currency Future	1,307.0000	1,248.0000	(4.514)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.40	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.25	Call	Currency Future	4,159.0000	4,091.0000	(1.635)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.05	Put	Currency Future	7,658.0000	7,726.0000	0.888	0	0	0
13/08/2009	\$ / R 2010/03/15	14.40	Put	Currency Future	6,024.0000	6,091.0000	1.112	0	0	0
13/08/2009	\$ / R 2010/03/15	16.15	Put	Currency Future	7,757.0000	7,826.0000	0.890	0	0	0
13/08/2009	\$ / R 2010/03/15	4.25	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
13/08/2009	\$ / R 2010/03/15	16.40	Put	Currency Future	8,006.0000	8,074.0000	0.849	0	0	0
13/08/2009	\$ / R 2010/03/15	12.15	Put	Currency Future	3,819.0000	3,883.0000	1.676	0	0	0
13/08/2009	\$ / R 2010/03/15	5.25	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.00	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/08/2009	\$ / R 2010/03/15	16.40	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
13/08/2009	\$ / R 2010/03/15	16.25	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/08/2009	\$ / R 2010/03/15	5.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.05	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/08/2009	\$ / R 2010/03/15	16.25	Put	Currency Future	7,857.0000	7,925.0000	0.865	0	0	0
13/08/2009	\$ / R 2010/03/15	16.65	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/08/2009	\$ / R 2010/03/15	16.00	Put	Currency Future	7,608.0000	7,676.0000	0.894	0	0	0
13/08/2009	\$ / R 2010/03/15	7.40	Call	Currency Future	1,145.0000	1,091.0000	(4.716)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.05	Put	Currency Future	5,678.0000	5,745.0000	1.180	0	0	0
13/08/2009	\$ / R 2010/03/15	16.65	Put	Currency Future	8,254.0000	8,322.0000	0.824	0	0	0
13/08/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/08/2009	\$ / R 2010/03/15	5.40	Call	Currency Future	3,015.0000	2,947.0000	(2.255)	0	0	0
13/08/2009	\$ / R 2010/03/15	4.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	87.0000	83.0000	(4.598)	0	0	0
13/08/2009	\$ / R 2010/03/15	14.05	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,541.0000	1,596.0000	3.569	0	0	0
13/08/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	5,333.0000	5,399.0000	1.238	0	0	0
13/08/2009	\$ / R 2010/03/15	7.40	Put	Currency Future	137.0000	151.0000	10.219	0	0	0
13/08/2009	\$ / R 2010/03/15	4.05	Call	Currency Future	4,358.0000	4,291.0000	(1.537)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	3,384.0000	3,448.0000	1.891	0	0	0
13/08/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	3,288.0000	3,352.0000	1.946	0	0	0
13/08/2009	\$ / R 2010/03/15	7.00	Put	Currency Future	69.0000	76.0000	10.145	0	0	0
13/08/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	5,530.0000	5,597.0000	1.212	0	0	0
13/08/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	89.0000	85.0000	(4.494)	0	0	0
13/08/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/08/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	3,481.0000	3,544.0000	1.810	0	0	0
13/08/2009	\$ / R 2010/03/15	14.50	Put	Currency Future	6,123.0000	6,190.0000	1.094	0	0	0
13/08/2009	\$ / R 2010/03/15	14.50	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	\$ / R 2010/03/15	16.50	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/08/2009	\$ / R 2010/03/15	16.50	Put	Currency Future	8,105.0000	8,173.0000	0.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2010/06/14			Currency Future	8.5420	8.4727	(0.811)	0.0000	0.0000	360
13/08/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	309.0000	292.0000	(5.502)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	4,039.0000	4,101.0000	1.535	0	0	0
13/08/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	81.0000	77.0000	(4.938)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.10	Call	Currency Future	885.0000	842.0000	(4.859)	0	0	0
13/08/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	2,092.0000	2,146.0000	2.581	0	0	0
13/08/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	3,751.0000	3,813.0000	1.653	0	0	0
13/08/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	273.0000	258.0000	(5.495)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.55	Put	Currency Future	692.0000	726.0000	4.913	0	0	0
13/08/2009	\$ / R	2010/06/14	8.30	Call	Currency Future	789.0000	749.0000	(5.070)	0	0	0
13/08/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	2,181.0000	2,235.0000	2.476	0	0	0
13/08/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	1,218.0000	1,262.0000	3.612	0	0	0
13/08/2009	\$ / R	2010/06/14	8.55	Call	Currency Future	684.0000	649.0000	(5.117)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	496.0000	470.0000	(5.242)	0	0	21,978
13/08/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	139.0000	131.0000	(5.755)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.40	Put	Currency Future	603.0000	634.0000	5.141	0	0	0
13/08/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	1,104.0000	1,147.0000	3.895	0	0	0
13/08/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	2,270.0000	2,324.0000	2.379	0	0	0
13/08/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	460.0000	435.0000	(5.435)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.20	Put	Currency Future	1,142.0000	1,185.0000	3.765	0	0	0
13/08/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,847.0000	3,908.0000	1.586	0	0	0
13/08/2009	\$ / R	2010/06/14	8.40	Call	Currency Future	745.0000	706.0000	(5.235)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	520.0000	549.0000	5.577	0	0	0
13/08/2009	\$ / R	2010/06/14	8.70	Call	Currency Future	630.0000	597.0000	(5.238)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,415.0000	1,462.0000	3.322	0	0	0
13/08/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,831.0000	1,882.0000	2.785	0	0	0
13/08/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	1,335.0000	1,381.0000	3.446	0	0	0
13/08/2009	\$ / R	2010/06/14	8.45	Call	Currency Future	724.0000	686.0000	(5.249)	0	0	0
13/08/2009	\$ / R	2010/06/14	7.80	Call	Currency Future	1,051.0000	1,003.0000	(4.567)	0	0	21,795
13/08/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	323.0000	305.0000	(5.573)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	1,256.0000	1,301.0000	3.583	0	0	0
13/08/2009	\$ / R	2010/06/14	8.30	Put	Currency Future	547.0000	576.0000	5.302	0	0	0
13/08/2009	\$ / R	2010/06/14	7.80	Put	Currency Future	309.0000	331.0000	7.120	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,295.0000	1,341.0000	3.552	0	0	0
13/08/2009	\$ / R 2010/06/14	8.45	Put	Currency Future	632.0000	663.0000	4.905	0	0	0
13/08/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	812.0000	771.0000	(5.049)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	407.0000	384.0000	(5.651)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	4,135.0000	4,196.0000	1.475	0	0	0
13/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	427.0000	404.0000	(5.386)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.85	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	345.0000	326.0000	(5.507)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	1,144.0000	1,094.0000	(4.371)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.85	Put	Currency Future	3,466.0000	3,526.0000	1.731	0	0	0
13/08/2009	\$ / R 2010/06/14	13.70	Call	Currency Future	88.0000	83.0000	(5.682)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.60	Call	Currency Future	665.0000	631.0000	(5.113)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.05	Call	Currency Future	523.0000	495.0000	(5.354)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	251.0000	236.0000	(5.976)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	448.0000	424.0000	(5.357)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.05	Put	Currency Future	1,031.0000	1,072.0000	3.977	0	0	0
13/08/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	323.0000	305.0000	(5.573)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,619.0000	1,669.0000	3.088	0	0	0
13/08/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	252.0000	271.0000	7.540	0	0	0
13/08/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	437.0000	414.0000	(5.263)	0	0	2,738
13/08/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	3,514.0000	3,574.0000	1.707	0	0	0
13/08/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,831.0000	1,882.0000	2.785	0	0	0
13/08/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	396.0000	420.0000	6.061	0	0	0
13/08/2009	\$ / R 2010/06/14	8.70	Put	Currency Future	788.0000	824.0000	4.569	0	0	0
13/08/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	938.0000	893.0000	(4.797)	0	0	0
13/08/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	234.0000	253.0000	8.120	0	0	0
13/08/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	494.0000	522.0000	5.668	0	0	0
13/08/2009	\$ / R 2010/06/14	8.60	Put	Currency Future	723.0000	758.0000	4.841	0	0	0
13/08/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,455.0000	1,503.0000	3.299	0	0	0
13/08/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	361.0000	342.0000	(5.263)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	5,539.0000	5,604.0000	1.173	0	0	0
13/08/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	397.0000	375.0000	(5.542)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	2,359.0000	2,414.0000	2.331	0	0	0
13/08/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	2,087.0000	2,021.0000	(3.162)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	7,012.0000	7,078.0000	0.941	0	0	0
13/08/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,415.0000	1,462.0000	3.322	0	0	0
13/08/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,788.0000	1,839.0000	2.852	0	0	0
13/08/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.65	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	\$ / R	2010/06/14	10.70	Put	Currency Future	2,404.0000	2,459.0000	2.288	0	0	0
13/08/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	836.0000	794.0000	(5.024)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	4,326.0000	4,389.0000	1.456	0	0	0
13/08/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
13/08/2009	\$ / R	2010/06/14	4.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	11.60	Put	Currency Future	3,231.0000	3,290.0000	1.826	0	0	0
13/08/2009	\$ / R	2010/06/14	12.70	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,675.0000	2,732.0000	2.131	0	0	0
13/08/2009	\$ / R	2010/06/14	5.85	Call	Currency Future	2,712.0000	2,642.0000	(2.581)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.20	Put	Currency Future	2,858.0000	2,916.0000	2.029	0	0	0
13/08/2009	\$ / R	2010/06/14	13.60	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.70	Put	Currency Future	3,325.0000	3,384.0000	1.774	0	0	0
13/08/2009	\$ / R	2010/06/14	8.65	Put	Currency Future	755.0000	791.0000	4.768	0	0	0
13/08/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	575.0000	605.0000	5.217	0	0	0
13/08/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	217.0000	204.0000	(5.991)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.85	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	\$ / R	2010/06/14	13.20	Call	Currency Future	102.0000	96.0000	(5.882)	0	0	0
13/08/2009	\$ / R	2010/06/14	13.60	Put	Currency Future	5,149.0000	5,213.0000	1.243	0	0	0
13/08/2009	\$ / R	2010/06/14	11.70	Call	Currency Future	167.0000	157.0000	(5.988)	0	0	0
13/08/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	1,176.0000	1,125.0000	(4.337)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.10	Put	Currency Future	1,067.0000	1,109.0000	3.936	0	0	0
13/08/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	370.0000	350.0000	(5.405)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.85	Call	Currency Future	1,772.0000	1,709.0000	(3.555)	0	0	0
13/08/2009	\$ / R	2010/06/14	13.20	Put	Currency Future	4,760.0000	4,824.0000	1.345	0	0	0
13/08/2009	\$ / R	2010/06/14	10.70	Call	Currency Future	246.0000	231.0000	(6.098)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.65	Call	Currency Future	647.0000	614.0000	(5.100)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	1,578.0000	1,627.0000	3.105	0	0	0
13/08/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	4,792.0000	4,723.0000	(1.440)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	3,550.0000	3,479.0000	(2.000)	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
13/08/2009	\$ / R 2010/06/14	6.85	Put	Currency Future	80.0000	87.0000	8.750	0	0	0
13/08/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	1,295.0000	1,341.0000	3.552	0	0	0
13/08/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	767.0000	727.0000	(5.215)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	156.0000	147.0000	(5.769)	0	0	21,978
13/08/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	1,860.0000	1,796.0000	(3.441)	0	0	0
13/08/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	5,042.0000	4,973.0000	(1.369)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.85	Call	Currency Future	3,698.0000	3,628.0000	(1.893)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.60	Call	Currency Future	173.0000	163.0000	(5.780)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.85	Call	Currency Future	1,021.0000	975.0000	(4.505)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.20	Call	Currency Future	200.0000	189.0000	(5.500)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.10	Call	Currency Future	3,450.0000	3,380.0000	(2.029)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.90	Call	Currency Future	3,649.0000	3,579.0000	(1.918)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	3,302.0000	3,231.0000	(2.150)	0	0	0
13/08/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	7.20	Put	Currency Future	136.0000	145.0000	6.618	0	0	0
13/08/2009	\$ / R 2010/06/14	10.60	Put	Currency Future	2,315.0000	2,369.0000	2.333	0	0	0
13/08/2009	\$ / R 2010/06/14	12.70	Put	Currency Future	4,278.0000	4,341.0000	1.473	0	0	0
13/08/2009	\$ / R 2010/06/14	9.20	Call	Currency Future	484.0000	458.0000	(5.372)	0	0	21,795
13/08/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
13/08/2009	\$ / R 2010/06/14	7.20	Call	Currency Future	1,478.0000	1,418.0000	(4.060)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.35	Put	Currency Future	4,906.0000	4,969.0000	1.284	0	0	0
13/08/2009	\$ / R 2010/06/14	8.10	Put	Currency Future	443.0000	470.0000	6.095	0	0	0
13/08/2009	\$ / R 2010/06/14	13.70	Put	Currency Future	5,246.0000	5,311.0000	1.239	0	0	0
13/08/2009	\$ / R 2010/06/14	8.75	Call	Currency Future	613.0000	581.0000	(5.220)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.50	Put	Currency Future	5,052.0000	5,115.0000	1.247	0	0	0
13/08/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	197.0000	185.0000	(6.091)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.20	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	6.10	Call	Currency Future	2,469.0000	2,400.0000	(2.795)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	143.0000	135.0000	(5.594)	0	0	29,334
13/08/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	468.0000	495.0000	5.769	0	0	0
13/08/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	416.0000	394.0000	(5.288)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.35	Call	Currency Future	189.0000	178.0000	(5.820)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.10	Put	Currency Future	27.0000	27.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	5.65	Call	Currency Future	2,907.0000	2,837.0000	(2.408)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.50	Put	Currency Future	662.0000	694.0000	4.834	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	8.75	Put	Currency Future	821.0000	858.0000	4.507	0	0	0
13/08/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	1,374.0000	1,421.0000	3.421	0	0	0
13/08/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,905.0000	2,963.0000	1.997	0	0	0
13/08/2009	\$ / R 2010/06/14	7.10	Call	Currency Future	1,560.0000	1,499.0000	(3.910)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.50	Call	Currency Future	704.0000	667.0000	(5.256)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.10	Call	Currency Future	509.0000	482.0000	(5.305)	0	0	0
13/08/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	7,258.0000	7,325.0000	0.923	0	0	0
13/08/2009	\$ / R 2010/06/14	11.35	Put	Currency Future	2,997.0000	3,056.0000	1.969	0	0	0
13/08/2009	\$ / R 2010/06/14	7.10	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
13/08/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	860.0000	818.0000	(4.884)	0	0	0
13/08/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	4,087.0000	4,149.0000	1.517	0	0	0
13/08/2009	\$ / R 2010/06/14	12.35	Put	Currency Future	3,943.0000	4,004.0000	1.547	0	0	0
13/08/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	330.0000	312.0000	(5.455)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.95	Put	Currency Future	959.0000	999.0000	4.171	0	0	0
13/08/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.20	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.35	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.60	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.50	Call	Currency Future	1,246.0000	1,191.0000	(4.414)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	141.0000	133.0000	(5.674)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	76.0000	72.0000	(5.263)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.20	Call	Currency Future	2,373.0000	2,304.0000	(2.908)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.35	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.60	Call	Currency Future	3,947.0000	3,877.0000	(1.773)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	5,784.0000	5,849.0000	1.124	0	0	0
13/08/2009	\$ / R 2010/06/14	7.85	Put	Currency Future	329.0000	352.0000	6.991	0	0	0
13/08/2009	\$ / R 2010/06/14	5.20	Call	Currency Future	3,351.0000	3,281.0000	(2.089)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	407.0000	384.0000	(5.651)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.70	Call	Currency Future	3,847.0000	3,777.0000	(1.820)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,619.0000	1,669.0000	3.088	0	0	0
13/08/2009	\$ / R 2010/06/14	11.30	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.00	Put	Currency Future	3,608.0000	3,669.0000	1.691	0	0	0
13/08/2009	\$ / R 2010/06/14	5.95	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	6.80	Put	Currency Future	74.0000	80.0000	8.108	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2010/06/14	9.25	Call	Currency Future	472.0000	446.0000	(5.508)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.00	Call	Currency Future	2,566.0000	2,496.0000	(2.728)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.95	Call	Currency Future	1,686.0000	1,624.0000	(3.677)	0	0	0
13/08/2009	\$ / R	2010/06/14	8.80	Call	Currency Future	597.0000	565.0000	(5.360)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	361.0000	342.0000	(5.263)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.80	Call	Currency Future	1,816.0000	1,753.0000	(3.469)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.00	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	6.95	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
13/08/2009	\$ / R	2010/06/14	8.80	Put	Currency Future	855.0000	893.0000	4.444	0	0	0
13/08/2009	\$ / R	2010/06/14	8.95	Call	Currency Future	551.0000	522.0000	(5.263)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,745.0000	1,796.0000	2.923	0	0	0
13/08/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	1,112.0000	1,063.0000	(4.406)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.30	Call	Currency Future	4,244.0000	4,175.0000	(1.626)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.80	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	13.00	Put	Currency Future	4,567.0000	4,630.0000	1.379	0	0	0
13/08/2009	\$ / R	2010/06/14	7.95	Call	Currency Future	965.0000	920.0000	(4.663)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	13.50	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	337.0000	319.0000	(5.341)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.30	Call	Currency Future	3,252.0000	3,182.0000	(2.153)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.80	Call	Currency Future	2,760.0000	2,690.0000	(2.536)	0	0	0
13/08/2009	\$ / R	2010/06/14	7.00	Call	Currency Future	1,644.0000	1,582.0000	(3.771)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.50	Call	Currency Future	4,046.0000	3,976.0000	(1.730)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	11.50	Call	Currency Future	179.0000	169.0000	(5.587)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	437.0000	414.0000	(5.263)	0	0	26,596
13/08/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,661.0000	1,711.0000	3.010	0	0	0
13/08/2009	\$ / R	2010/06/14	5.30	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.25	Call	Currency Future	4,294.0000	4,225.0000	(1.607)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.30	Put	Currency Future	2,951.0000	3,009.0000	1.965	0	0	0
13/08/2009	\$ / R	2010/06/14	13.00	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.95	Call	Currency Future	2,614.0000	2,545.0000	(2.640)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.50	Put	Currency Future	3,137.0000	3,196.0000	1.881	0	0	0
13/08/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	353.0000	334.0000	(5.382)	0	0	0
13/08/2009	\$ / R	2010/06/14	4.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	4.25	Put	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	4.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.60	Call	Currency Future	2,956.0000	2,886.0000	(2.368)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,136.0000	2,191.0000	2.575	0	0	0
13/08/2009	\$ / R 2010/06/14	8.90	Call	Currency Future	566.0000	536.0000	(5.300)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	270.0000	290.0000	7.407	0	0	0
13/08/2009	\$ / R 2010/06/14	6.25	Call	Currency Future	2,325.0000	2,256.0000	(2.968)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.30	Call	Currency Future	137.0000	129.0000	(5.839)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.00	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.95	Call	Currency Future	3,599.0000	3,529.0000	(1.945)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.60	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.70	Call	Currency Future	2,858.0000	2,788.0000	(2.449)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.90	Put	Currency Future	351.0000	374.0000	6.553	0	0	0
13/08/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	296.0000	280.0000	(5.405)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.25	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
13/08/2009	\$ / R 2010/06/14	12.30	Put	Currency Future	3,895.0000	3,956.0000	1.566	0	0	0
13/08/2009	\$ / R 2010/06/14	7.15	Put	Currency Future	127.0000	135.0000	6.299	0	0	0
13/08/2009	\$ / R 2010/06/14	6.60	Call	Currency Future	1,994.0000	1,930.0000	(3.210)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.70	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.40	Call	Currency Future	186.0000	175.0000	(5.914)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	378.0000	358.0000	(5.291)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	303.0000	286.0000	(5.611)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,799.0000	3,860.0000	1.606	0	0	0
13/08/2009	\$ / R 2010/06/14	13.65	Put	Currency Future	5,198.0000	5,262.0000	1.231	0	0	0
13/08/2009	\$ / R 2010/06/14	6.60	Put	Currency Future	52.0000	57.0000	9.615	0	0	0
13/08/2009	\$ / R 2010/06/14	6.70	Call	Currency Future	1,905.0000	1,841.0000	(3.360)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.40	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,496.0000	1,544.0000	3.209	0	0	0
13/08/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,661.0000	1,711.0000	3.010	0	0	0
13/08/2009	\$ / R 2010/06/14	7.25	Put	Currency Future	146.0000	156.0000	6.849	0	0	0
13/08/2009	\$ / R 2010/06/14	13.65	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.40	Put	Currency Future	4,954.0000	5,018.0000	1.292	0	0	0
13/08/2009	\$ / R 2010/06/14	8.85	Call	Currency Future	581.0000	550.0000	(5.336)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	388.0000	366.0000	(5.670)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	127.0000	119.0000	(6.299)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.25	Call	Currency Future	1,438.0000	1,378.0000	(4.172)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.45	Call	Currency Future	182.0000	172.0000	(5.495)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	5.50	Call	Currency Future	3,054.0000	2,984.0000	(2.292)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.40	Put	Currency Future	3,044.0000	3,102.0000	1.905	0	0	0
13/08/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	2,092.0000	2,146.0000	2.581	0	0	0
13/08/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,745.0000	1,796.0000	2.923	0	0	0
13/08/2009	\$ / R 2010/06/14	13.30	Put	Currency Future	4,857.0000	4,921.0000	1.318	0	0	0
13/08/2009	\$ / R 2010/06/14	12.65	Put	Currency Future	4,230.0000	4,292.0000	1.466	0	0	0
13/08/2009	\$ / R 2010/06/14	7.90	Call	Currency Future	993.0000	947.0000	(4.632)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.85	Put	Currency Future	889.0000	928.0000	4.387	0	0	0
13/08/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,536.0000	1,585.0000	3.190	0	0	0
13/08/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	284.0000	269.0000	(5.282)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	337.0000	319.0000	(5.341)	0	0	0
13/08/2009	\$ / R 2010/06/14	13.30	Call	Currency Future	99.0000	93.0000	(6.061)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.00	Put	Currency Future	102.0000	109.0000	6.863	0	0	0
13/08/2009	\$ / R 2010/06/14	11.65	Put	Currency Future	3,278.0000	3,337.0000	1.800	0	0	0
13/08/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.45	Call	Currency Future	3,104.0000	3,033.0000	(2.287)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	911.0000	867.0000	(4.830)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.65	Call	Currency Future	3,897.0000	3,827.0000	(1.796)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.65	Call	Currency Future	170.0000	160.0000	(5.882)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.25	Put	Currency Future	7,752.0000	7,820.0000	0.877	0	0	0
13/08/2009	\$ / R 2010/06/14	6.90	Call	Currency Future	1,729.0000	1,666.0000	(3.644)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.45	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	2,004.0000	2,057.0000	2.645	0	0	0
13/08/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	1,335.0000	1,381.0000	3.446	0	0	0
13/08/2009	\$ / R 2010/06/14	6.30	Call	Currency Future	2,277.0000	2,209.0000	(2.986)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.65	Call	Currency Future	122.0000	115.0000	(5.738)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.50	Put	Currency Future	204.0000	218.0000	6.863	0	0	0
13/08/2009	\$ / R 2010/06/14	14.50	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.90	Put	Currency Future	87.0000	94.0000	8.046	0	0	0
13/08/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	2,136.0000	2,191.0000	2.575	0	0	0
13/08/2009	\$ / R 2010/06/14	4.45	Call	Currency Future	4,096.0000	4,026.0000	(1.709)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	289.0000	310.0000	7.266	0	0	0
13/08/2009	\$ / R 2010/06/14	11.45	Put	Currency Future	3,090.0000	3,149.0000	1.909	0	0	0
13/08/2009	\$ / R 2010/06/14	16.25	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.90	Call	Currency Future	2,663.0000	2,593.0000	(2.629)	0	0	0
13/08/2009	\$ / R 2010/06/14	8.90	Put	Currency Future	924.0000	963.0000	4.221	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,961.0000	2,013.0000	2.652	0	0	0
13/08/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,081.0000	1,033.0000	(4.440)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.35	Call	Currency Future	1,360.0000	1,300.0000	(4.412)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.70	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.95	Put	Currency Future	373.0000	397.0000	6.434	0	0	0
13/08/2009	\$ / R 2010/06/14	5.50	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.70	Put	Currency Future	63.0000	68.0000	7.937	0	0	0
13/08/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	427.0000	404.0000	(5.386)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.30	Put	Currency Future	35.0000	36.0000	2.857	0	0	0
13/08/2009	\$ / R 2010/06/14	9.25	Put	Currency Future	1,180.0000	1,223.0000	3.644	0	0	0
13/08/2009	\$ / R 2010/06/14	13.45	Put	Currency Future	5,003.0000	5,067.0000	1.279	0	0	0
13/08/2009	\$ / R 2010/06/14	13.10	Put	Currency Future	4,664.0000	4,727.0000	1.351	0	0	0
13/08/2009	\$ / R 2010/06/14	14.50	Put	Currency Future	6,030.0000	6,095.0000	1.078	0	0	0
13/08/2009	\$ / R 2010/06/14	4.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,917.0000	1,970.0000	2.765	0	0	0
13/08/2009	\$ / R 2010/06/14	5.45	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,991.0000	4,052.0000	1.528	0	0	0
13/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,703.0000	1,754.0000	2.995	0	0	0
13/08/2009	\$ / R 2010/06/14	7.30	Call	Currency Future	1,399.0000	1,339.0000	(4.289)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.70	Call	Currency Future	246.0000	231.0000	(6.098)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.10	Call	Currency Future	209.0000	196.0000	(6.220)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.75	Put	Currency Future	6,275.0000	6,340.0000	1.036	0	0	0
13/08/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	419.0000	445.0000	6.205	0	0	0
13/08/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	345.0000	326.0000	(5.507)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.30	Put	Currency Future	157.0000	166.0000	5.732	0	0	0
13/08/2009	\$ / R 2010/06/14	7.35	Put	Currency Future	168.0000	178.0000	5.952	0	0	0
13/08/2009	\$ / R 2010/06/14	10.70	Put	Currency Future	2,404.0000	2,459.0000	2.288	0	0	0
13/08/2009	\$ / R 2010/06/14	11.10	Put	Currency Future	2,767.0000	2,824.0000	2.060	0	0	0
13/08/2009	\$ / R 2010/06/14	16.75	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.45	Call	Currency Future	2,134.0000	2,067.0000	(3.140)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	2,048.0000	2,102.0000	2.637	0	0	0
13/08/2009	\$ / R 2010/06/14	12.70	Call	Currency Future	120.0000	113.0000	(5.833)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.10	Call	Currency Future	146.0000	137.0000	(6.164)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.75	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.45	Call	Currency Future	1,283.0000	1,225.0000	(4.521)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,703.0000	1,754.0000	2.995	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2010/06/14	12.70	Put	Currency Future	4,278.0000	4,341.0000	1.473	0	0	0
13/08/2009	\$ / R	2010/06/14	12.10	Put	Currency Future	3,704.0000	3,765.0000	1.647	0	0	0
13/08/2009	\$ / R	2010/06/14	10.75	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
13/08/2009	\$ / R	2010/06/14	11.55	Call	Currency Future	176.0000	166.0000	(5.682)	0	0	0
13/08/2009	\$ / R	2010/06/14	16.45	Put	Currency Future	7,950.0000	8,018.0000	0.855	0	0	0
13/08/2009	\$ / R	2010/06/14	13.45	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
13/08/2009	\$ / R	2010/06/14	13.10	Call	Currency Future	106.0000	99.0000	(6.604)	0	0	0
13/08/2009	\$ / R	2010/06/14	10.75	Put	Currency Future	2,449.0000	2,504.0000	2.246	0	0	0
13/08/2009	\$ / R	2010/06/14	5.90	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
13/08/2009	\$ / R	2010/06/14	16.45	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	133.0000	125.0000	(6.015)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.70	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
13/08/2009	\$ / R	2010/06/14	16.75	Put	Currency Future	8,246.0000	8,313.0000	0.813	0	0	0
13/08/2009	\$ / R	2010/06/14	11.55	Put	Currency Future	3,184.0000	3,243.0000	1.853	0	0	0
13/08/2009	\$ / R	2010/06/14	14.15	Call	Currency Future	78.0000	74.0000	(5.128)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.45	Put	Currency Future	5,980.0000	6,046.0000	1.104	0	0	0
13/08/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	316.0000	299.0000	(5.380)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.55	Put	Currency Future	6,079.0000	6,144.0000	1.069	0	0	0
13/08/2009	\$ / R	2010/06/14	16.20	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.45	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
13/08/2009	\$ / R	2010/06/14	5.15	Call	Currency Future	3,401.0000	3,330.0000	(2.088)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.55	Call	Currency Future	71.0000	66.0000	(7.042)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.20	Put	Currency Future	5,735.0000	5,800.0000	1.133	0	0	0
13/08/2009	\$ / R	2010/06/14	7.45	Put	Currency Future	191.0000	202.0000	5.759	0	0	0
13/08/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	290.0000	274.0000	(5.517)	0	0	0
13/08/2009	\$ / R	2010/06/14	7.15	Call	Currency Future	1,519.0000	1,458.0000	(4.016)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.60	Call	Currency Future	70.0000	65.0000	(7.143)	0	0	0
13/08/2009	\$ / R	2010/06/14	14.20	Call	Currency Future	77.0000	73.0000	(5.195)	0	0	0
13/08/2009	\$ / R	2010/06/14	9.00	Call	Currency Future	537.0000	508.0000	(5.400)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.45	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
13/08/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	2,048.0000	2,102.0000	2.637	0	0	0
13/08/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	290.0000	274.0000	(5.517)	0	0	0
13/08/2009	\$ / R	2010/06/14	12.05	Put	Currency Future	3,656.0000	3,717.0000	1.668	0	0	0
13/08/2009	\$ / R	2010/06/14	16.20	Put	Currency Future	7,703.0000	7,770.0000	0.870	0	0	0
13/08/2009	\$ / R	2010/06/14	6.15	Put	Currency Future	29.0000	29.0000	-	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
13/08/2009	\$ / R 2010/06/14	13.05	Call	Currency Future	107.0000	101.0000	(5.607)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.60	Put	Currency Future	6,128.0000	6,193.0000	1.061	0	0	0
13/08/2009	\$ / R 2010/06/14	9.00	Put	Currency Future	995.0000	1,035.0000	4.020	0	0	0
13/08/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,874.0000	1,926.0000	2.775	0	0	0
13/08/2009	\$ / R 2010/06/14	5.15	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.05	Call	Currency Future	148.0000	140.0000	(5.405)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	267.0000	252.0000	(5.618)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.15	Call	Currency Future	2,421.0000	2,352.0000	(2.850)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.05	Call	Currency Future	213.0000	200.0000	(6.103)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.80	Put	Currency Future	8,295.0000	8,362.0000	0.808	0	0	0
13/08/2009	\$ / R 2010/06/14	12.80	Call	Currency Future	116.0000	110.0000	(5.172)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.80	Put	Currency Future	4,374.0000	4,437.0000	1.440	0	0	0
13/08/2009	\$ / R 2010/06/14	13.05	Put	Currency Future	4,615.0000	4,678.0000	1.365	0	0	0
13/08/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	2,225.0000	2,280.0000	2.472	0	0	0
13/08/2009	\$ / R 2010/06/14	14.30	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.50	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,226.0000	6,291.0000	1.044	0	0	0
13/08/2009	\$ / R 2010/06/14	13.15	Put	Currency Future	4,712.0000	4,775.0000	1.337	0	0	0
13/08/2009	\$ / R 2010/06/14	6.35	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
13/08/2009	\$ / R 2010/06/14	14.30	Put	Currency Future	5,833.0000	5,898.0000	1.114	0	0	0
13/08/2009	\$ / R 2010/06/14	16.50	Put	Currency Future	8,000.0000	8,067.0000	0.838	0	0	0
13/08/2009	\$ / R 2010/06/14	13.15	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.35	Call	Currency Future	2,229.0000	2,161.0000	(3.051)	0	0	0
13/08/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	4,183.0000	4,244.0000	1.458	0	0	0
13/08/2009	\$ / R 2010/06/14	14.70	Put	Currency Future	6,226.0000	6,291.0000	1.044	0	0	0
13/08/2009	\$ / R 2010/06/14	5.65	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	353.0000	334.0000	(5.382)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.60	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.70	Put	Currency Future	8,197.0000	8,263.0000	0.805	0	0	0
13/08/2009	\$ / R 2010/06/14	6.65	Call	Currency Future	1,949.0000	1,885.0000	(3.284)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.35	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.70	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.65	Put	Currency Future	57.0000	62.0000	8.772	0	0	0
13/08/2009	\$ / R 2010/06/14	5.75	Call	Currency Future	2,809.0000	2,739.0000	(2.492)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R 2010/06/14	4.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	4.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	11.15	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.75	Call	Currency Future	3,798.0000	3,728.0000	(1.843)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.35	Call	Currency Future	4,195.0000	4,125.0000	(1.669)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.20	Call	Currency Future	4,344.0000	4,274.0000	(1.611)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.55	Put	Currency Future	8,049.0000	8,116.0000	0.832	0	0	0
13/08/2009	\$ / R 2010/06/14	16.60	Put	Currency Future	8,099.0000	8,165.0000	0.815	0	0	0
13/08/2009	\$ / R 2010/06/14	11.15	Put	Currency Future	2,812.0000	2,870.0000	2.063	0	0	0
13/08/2009	\$ / R 2010/06/14	4.75	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.35	Call	Currency Future	3,203.0000	3,132.0000	(2.217)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.80	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.15	Put	Currency Future	5,686.0000	5,751.0000	1.143	0	0	0
13/08/2009	\$ / R 2010/06/14	16.30	Put	Currency Future	7,802.0000	7,869.0000	0.859	0	0	0
13/08/2009	\$ / R 2010/06/14	7.55	Put	Currency Future	217.0000	235.0000	8.295	0	0	0
13/08/2009	\$ / R 2010/06/14	14.35	Put	Currency Future	5,882.0000	5,947.0000	1.105	0	0	0
13/08/2009	\$ / R 2010/06/14	14.80	Put	Currency Future	6,324.0000	6,389.0000	1.028	0	0	0
13/08/2009	\$ / R 2010/06/14	16.15	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/08/2009	\$ / R 2010/06/14	7.55	Call	Currency Future	1,209.0000	1,158.0000	(4.218)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.35	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
13/08/2009	\$ / R 2010/06/14	14.80	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
13/08/2009	\$ / R 2010/06/14	11.05	Put	Currency Future	2,721.0000	2,778.0000	2.095	0	0	0
13/08/2009	\$ / R 2010/06/14	16.35	Put	Currency Future	7,851.0000	7,919.0000	0.866	0	0	0
13/08/2009	\$ / R 2010/06/14	16.15	Put	Currency Future	7,654.0000	7,721.0000	0.875	0	0	0
13/08/2009	\$ / R 2010/06/14	10.80	Call	Currency Future	236.0000	222.0000	(5.932)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.35	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
13/08/2009	\$ / R 2010/06/14	10.80	Put	Currency Future	2,494.0000	2,549.0000	2.205	0	0	0
13/08/2009	\$ / R 2010/06/14	4.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	\$ / R 2010/06/14	16.30	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
13/08/2009	\$ / R 2010/06/14	16.55	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.80	Call	Currency Future	3,748.0000	3,678.0000	(1.868)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.55	Call	Currency Future	3,997.0000	3,927.0000	(1.751)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	\$ / R 2010/06/14	5.55	Call	Currency Future	3,005.0000	2,935.0000	(2.329)	0	0	0
13/08/2009	\$ / R 2010/06/14	4.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	\$ / R 2010/06/14	6.55	Call	Currency Future	2,040.0000	1,975.0000	(3.186)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	\$ / R	2010/06/14	5.55	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	\$ / R	2010/06/14	6.55	Put	Currency Future	48.0000	53.0000	10.417	0	0	0
13/08/2009	\$ / R	2010/06/14	4.15	Call	Currency Future	4,393.0000	4,324.0000	(1.571)	0	0	0
13/08/2009	£ / R	2009/09/14			Currency Future	13.4474	13.3980	(0.367)	13.4600	13.0000	25,835
13/08/2009	£ / R	2009/09/14	21.35	Put	Currency Future	7,903.0000	7,953.0000	0.633	0	0	0
13/08/2009	£ / R	2009/09/14	10.00	Call	Currency Future	3,449.0000	3,399.0000	(1.450)	0	0	0
13/08/2009	£ / R	2009/09/14	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	21.55	Put	Currency Future	8,103.0000	8,153.0000	0.617	0	0	0
13/08/2009	£ / R	2009/09/14	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	21.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	77.0000	83.0000	7.792	0	0	0
13/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	252.0000	226.0000	(10.317)	0	0	0
13/08/2009	£ / R	2009/09/14	11.00	Call	Currency Future	2,454.0000	2,405.0000	(1.997)	0	0	0
13/08/2009	£ / R	2009/09/14	9.55	Call	Currency Future	3,898.0000	3,848.0000	(1.283)	0	0	0
13/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	236.0000	211.0000	(10.593)	0	0	0
13/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	824.0000	781.0000	(5.218)	0	0	0
13/08/2009	£ / R	2009/09/14	11.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.00	Call	Currency Future	1,471.0000	1,422.0000	(3.331)	0	0	0
13/08/2009	£ / R	2009/09/14	16.90	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	664.0000	622.0000	(6.325)	0	0	0
13/08/2009	£ / R	2009/09/14	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	117.0000	124.0000	5.983	0	0	0
13/08/2009	£ / R	2009/09/14	10.55	Call	Currency Future	2,901.0000	2,852.0000	(1.689)	0	0	0
13/08/2009	£ / R	2009/09/14	12.80	Put	Currency Future	95.0000	101.0000	6.316	0	0	0
13/08/2009	£ / R	2009/09/14	21.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.00	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.90	Put	Currency Future	3,460.0000	3,509.0000	1.416	0	0	0
13/08/2009	£ / R	2009/09/14	12.70	Call	Currency Future	824.0000	781.0000	(5.218)	0	0	0
13/08/2009	£ / R	2009/09/14	19.55	Put	Currency Future	6,104.0000	6,153.0000	0.803	0	0	0
13/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	438.0000	463.0000	5.708	0	0	0
13/08/2009	£ / R	2009/09/14	13.30	Call	Currency Future	392.0000	352.0000	(10.204)	0	0	0
13/08/2009	£ / R	2009/09/14	12.80	Call	Currency Future	743.0000	699.0000	(5.922)	0	0	0
13/08/2009	£ / R	2009/09/14	17.35	Put	Currency Future	3,908.0000	3,957.0000	1.254	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	21.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.90	Call	Currency Future	3,548.0000	3,499.0000	(1.381)	0	0	0
13/08/2009	£ / R	2009/09/14	11.55	Call	Currency Future	1,911.0000	1,862.0000	(2.564)	0	0	0
13/08/2009	£ / R	2009/09/14	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	21.00	Put	Currency Future	7,553.0000	7,603.0000	0.662	0	0	0
13/08/2009	£ / R	2009/09/14	10.90	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.05	Call	Currency Future	554.0000	512.0000	(7.581)	0	0	0
13/08/2009	£ / R	2009/09/14	17.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	£ / R	2009/09/14	13.50	Put	Currency Future	341.0000	361.0000	5.865	0	0	0
13/08/2009	£ / R	2009/09/14	19.35	Put	Currency Future	5,904.0000	5,953.0000	0.830	0	0	0
13/08/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,654.0000	6,703.0000	0.736	0	0	0
13/08/2009	£ / R	2009/09/14	17.00	Put	Currency Future	3,560.0000	3,609.0000	1.376	0	0	0
13/08/2009	£ / R	2009/09/14	10.90	Call	Currency Future	2,553.0000	2,504.0000	(1.919)	0	0	0
13/08/2009	£ / R	2009/09/14	12.50	Call	Currency Future	996.0000	952.0000	(4.418)	0	0	0
13/08/2009	£ / R	2009/09/14	17.55	Put	Currency Future	4,107.0000	4,156.0000	1.193	0	0	0
13/08/2009	£ / R	2009/09/14	13.50	Call	Currency Future	289.0000	259.0000	(10.381)	0	0	0
13/08/2009	£ / R	2009/09/14	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.50	Put	Currency Future	49.0000	54.0000	10.204	0	0	0
13/08/2009	£ / R	2009/09/14	12.95	Put	Currency Future	129.0000	136.0000	5.426	0	0	0
13/08/2009	£ / R	2009/09/14	11.55	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.00	Put	Currency Future	5,554.0000	5,604.0000	0.900	0	0	0
13/08/2009	£ / R	2009/09/14	18.90	Put	Currency Future	5,454.0000	5,504.0000	0.917	0	0	0
13/08/2009	£ / R	2009/09/14	12.70	Put	Currency Future	77.0000	83.0000	7.792	0	0	0
13/08/2009	£ / R	2009/09/14	10.55	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.25	Put	Currency Future	224.0000	234.0000	4.464	0	0	0
13/08/2009	£ / R	2009/09/14	9.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.30	Put	Currency Future	244.0000	254.0000	4.098	0	0	0
13/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	405.0000	428.0000	5.679	0	0	0
13/08/2009	£ / R	2009/09/14	17.35	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.95	Call	Currency Future	627.0000	584.0000	(6.858)	0	0	0
13/08/2009	£ / R	2009/09/14	10.30	Call	Currency Future	3,150.0000	3,100.0000	(1.587)	0	0	0
13/08/2009	£ / R	2009/09/14	9.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,801.0000	2,752.0000	(1.749)	0	0	0
13/08/2009	£ / R	2009/09/14	9.30	Call	Currency Future	4,148.0000	4,098.0000	(1.205)	0	0	0
13/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	335.0000	297.0000	(11.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,326.0000	1,278.0000	(3.620)	0	0	0
13/08/2009	£ / R	2009/09/14	17.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	£ / R	2009/09/14	17.15	Put	Currency Future	3,709.0000	3,758.0000	1.321	0	0	0
13/08/2009	£ / R	2009/09/14	16.00	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	£ / R	2009/09/14	19.15	Put	Currency Future	5,704.0000	5,753.0000	0.859	0	0	0
13/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	453.0000	413.0000	(8.830)	0	0	0
13/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	363.0000	324.0000	(10.744)	0	0	0
13/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,980.0000	2,029.0000	2.475	0	0	0
13/08/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,797.0000	5,748.0000	(0.845)	0	0	0
13/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	206.0000	215.0000	4.369	0	0	0
13/08/2009	£ / R	2009/09/14	9.00	Call	Currency Future	4,447.0000	4,398.0000	(1.102)	0	0	0
13/08/2009	£ / R	2009/09/14	21.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,204.0000	6,253.0000	0.790	0	0	0
13/08/2009	£ / R	2009/09/14	12.65	Call	Currency Future	866.0000	822.0000	(5.081)	0	0	0
13/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	519.0000	478.0000	(7.900)	0	0	0
13/08/2009	£ / R	2009/09/14	10.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	20.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,371.0000	2,420.0000	2.067	0	0	0
13/08/2009	£ / R	2009/09/14	19.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.65	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
13/08/2009	£ / R	2009/09/14	13.00	Put	Currency Future	142.0000	150.0000	5.634	0	0	0
13/08/2009	£ / R	2009/09/14	10.50	Call	Currency Future	2,951.0000	2,901.0000	(1.694)	0	0	0
13/08/2009	£ / R	2009/09/14	21.15	Put	Currency Future	7,703.0000	7,753.0000	0.649	0	0	0
13/08/2009	£ / R	2009/09/14	16.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,298.0000	4,248.0000	(1.163)	0	0	0
13/08/2009	£ / R	2009/09/14	10.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	265.0000	276.0000	4.151	0	0	0
13/08/2009	£ / R	2009/09/14	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	11.15	Call	Currency Future	2,305.0000	2,256.0000	(2.126)	0	0	0
13/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,039.0000	1,081.0000	4.042	0	0	0
13/08/2009	£ / R	2009/09/14	18.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.60	Call	Currency Future	2,851.0000	2,802.0000	(1.719)	0	0	0
13/08/2009	£ / R	2009/09/14	11.50	Call	Currency Future	1,960.0000	1,911.0000	(2.500)	0	0	0
13/08/2009	£ / R	2009/09/14	10.15	Call	Currency Future	3,299.0000	3,250.0000	(1.485)	0	0	0
13/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
13/08/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,706.0000	4,755.0000	1.041	0	0	0
13/08/2009	£ / R	2009/09/14	11.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.40	Call	Currency Future	335.0000	297.0000	(11.343)	0	0	0
13/08/2009	£ / R	2009/09/14	13.70	Call	Currency Future	220.0000	197.0000	(10.455)	0	0	0
13/08/2009	£ / R	2009/09/14	11.50	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.15	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,568.0000	2,617.0000	1.908	0	0	0
13/08/2009	£ / R	2009/09/14	12.15	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
13/08/2009	£ / R	2009/09/14	13.05	Put	Currency Future	157.0000	164.0000	4.459	0	0	0
13/08/2009	£ / R	2009/09/14	19.60	Put	Currency Future	6,154.0000	6,203.0000	0.796	0	0	0
13/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	288.0000	299.0000	3.819	0	0	0
13/08/2009	£ / R	2009/09/14	12.35	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
13/08/2009	£ / R	2009/09/14	17.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	21.10	Put	Currency Future	7,653.0000	7,703.0000	0.653	0	0	0
13/08/2009	£ / R	2009/09/14	10.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,469.0000	2,518.0000	1.985	0	0	0
13/08/2009	£ / R	2009/09/14	21.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.50	Put	Currency Future	6,054.0000	6,103.0000	0.809	0	0	0
13/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	£ / R	2009/09/14	16.65	Put	Currency Future	3,212.0000	3,261.0000	1.526	0	0	0
13/08/2009	£ / R	2009/09/14	21.60	Put	Currency Future	8,153.0000	8,203.0000	0.613	0	0	0
13/08/2009	£ / R	2009/09/14	13.65	Put	Currency Future	438.0000	463.0000	5.708	0	0	0
13/08/2009	£ / R	2009/09/14	13.00	Call	Currency Future	590.0000	548.0000	(7.119)	0	0	0
13/08/2009	£ / R	2009/09/14	11.35	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.60	Put	Currency Future	405.0000	428.0000	5.679	0	0	0
13/08/2009	£ / R	2009/09/14	19.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,738.0000	1,787.0000	2.819	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,617.0000	2,666.0000	1.872	0	0	0
13/08/2009	£ / R	2009/09/14	16.65	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.30	Call	Currency Future	2,157.0000	2,108.0000	(2.272)	0	0	0
13/08/2009	£ / R	2009/09/14	11.60	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/09/14	13.60	Call	Currency Future	252.0000	226.0000	(10.317)	0	0	0
13/08/2009	£ / R	2009/09/14	17.50	Put	Currency Future	4,058.0000	4,107.0000	1.207	0	0	0
13/08/2009	£ / R	2009/09/14	9.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	£ / R	2009/09/14	15.75	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/08/2009	£ / R	2009/09/14	13.35	Put	Currency Future	265.0000	276.0000	4.151	0	0	0
13/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
13/08/2009	£ / R	2009/09/14	9.50	Call	Currency Future	3,948.0000	3,898.0000	(1.266)	0	0	0
13/08/2009	£ / R	2009/09/14	9.10	Call	Currency Future	4,347.0000	4,298.0000	(1.127)	0	0	0
13/08/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,848.0000	3,798.0000	(1.299)	0	0	0
13/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	823.0000	860.0000	4.496	0	0	0
13/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,126.0000	2,175.0000	2.305	0	0	0
13/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
13/08/2009	£ / R	2009/09/14	10.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.40	Put	Currency Future	288.0000	299.0000	3.819	0	0	0
13/08/2009	£ / R	2009/09/14	13.20	Put	Currency Future	206.0000	215.0000	4.369	0	0	0
13/08/2009	£ / R	2009/09/14	21.50	Put	Currency Future	8,053.0000	8,103.0000	0.621	0	0	0
13/08/2009	£ / R	2009/09/14	12.10	Call	Currency Future	1,374.0000	1,326.0000	(3.493)	0	0	0
13/08/2009	£ / R	2009/09/14	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
13/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,359.0000	1,405.0000	3.385	0	0	0
13/08/2009	£ / R	2009/09/14	11.60	Call	Currency Future	1,862.0000	1,812.0000	(2.685)	0	0	0
13/08/2009	£ / R	2009/09/14	13.20	Call	Currency Future	453.0000	413.0000	(8.830)	0	0	0
13/08/2009	£ / R	2009/09/14	21.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.10	Call	Currency Future	3,349.0000	3,299.0000	(1.493)	0	0	0
13/08/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,355.0000	2,305.0000	(2.123)	0	0	0
13/08/2009	£ / R	2009/09/14	20.90	Put	Currency Future	7,453.0000	7,503.0000	0.671	0	0	0
13/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,266.0000	1,311.0000	3.555	0	0	0
13/08/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,667.0000	2,716.0000	1.837	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,500.0000	1,547.0000	3.133	0	0	0
13/08/2009	£ / R	2009/09/14	17.60	Put	Currency Future	4,157.0000	4,206.0000	1.179	0	0	0
13/08/2009	£ / R	2009/09/14	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
13/08/2009	£ / R	2009/09/14	15.55	Call	Currency Future	23.0000	23.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,642.0000	1,690.0000	2.923	0	0	0
13/08/2009	£ / R	2009/09/14	13.35	Call	Currency Future	363.0000	324.0000	(10.744)	0	0	0
13/08/2009	£ / R	2009/09/14	13.25	Call	Currency Future	422.0000	382.0000	(9.479)	0	0	0
13/08/2009	£ / R	2009/09/14	12.10	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
13/08/2009	£ / R	2009/09/14	12.60	Call	Currency Future	909.0000	865.0000	(4.840)	0	0	0
13/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,220.0000	1,264.0000	3.607	0	0	0
13/08/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,322.0000	2,371.0000	2.110	0	0	0
13/08/2009	£ / R	2009/09/14	14.75	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
13/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	172.0000	180.0000	4.651	0	0	0
13/08/2009	£ / R	2009/09/14	21.30	Put	Currency Future	7,853.0000	7,903.0000	0.637	0	0	0
13/08/2009	£ / R	2009/09/14	13.55	Call	Currency Future	270.0000	242.0000	(10.370)	0	0	0
13/08/2009	£ / R	2009/09/14	12.90	Call	Currency Future	664.0000	622.0000	(6.325)	0	0	0
13/08/2009	£ / R	2009/09/14	21.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.60	Put	Currency Future	62.0000	67.0000	8.065	0	0	0
13/08/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,642.0000	1,690.0000	2.923	0	0	0
13/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,690.0000	1,738.0000	2.840	0	0	0
13/08/2009	£ / R	2009/09/14	19.40	Put	Currency Future	5,954.0000	6,003.0000	0.823	0	0	0
13/08/2009	£ / R	2009/09/14	9.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	£ / R	2009/09/14	19.10	Put	Currency Future	5,654.0000	5,704.0000	0.884	0	0	0
13/08/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,155.0000	5,204.0000	0.951	0	0	0
13/08/2009	£ / R	2009/09/14	15.05	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/08/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,220.0000	1,264.0000	3.607	0	0	0
13/08/2009	£ / R	2009/09/14	12.75	Put	Currency Future	86.0000	92.0000	6.977	0	0	0
13/08/2009	£ / R	2009/09/14	13.55	Put	Currency Future	372.0000	394.0000	5.914	0	0	0
13/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	192.0000	172.0000	(10.417)	0	0	0
13/08/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,347.0000	5,298.0000	(0.916)	0	0	0
13/08/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,420.0000	2,469.0000	2.025	0	0	0
13/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
13/08/2009	£ / R	2009/09/14	10.40	Call	Currency Future	3,050.0000	3,001.0000	(1.607)	0	0	0
13/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	188.0000	197.0000	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
13/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	545.0000	574.0000	5.321	0	0	0
13/08/2009	£ / R	2009/09/14	18.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,126.0000	2,175.0000	2.305	0	0	0
13/08/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,595.0000	1,642.0000	2.947	0	0	0
13/08/2009	£ / R	2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.30	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
13/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,174.0000	1,218.0000	3.748	0	0	0
13/08/2009	£ / R	2009/09/14	17.10	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	£ / R	2009/09/14	16.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,738.0000	1,787.0000	2.819	0	0	0
13/08/2009	£ / R	2009/09/14	8.90	Call	Currency Future	4,547.0000	4,498.0000	(1.078)	0	0	0
13/08/2009	£ / R	2009/09/14	12.30	Call	Currency Future	1,183.0000	1,135.0000	(4.057)	0	0	0
13/08/2009	£ / R	2009/09/14	11.65	Call	Currency Future	1,813.0000	1,763.0000	(2.758)	0	0	0
13/08/2009	£ / R	2009/09/14	12.90	Put	Currency Future	117.0000	124.0000	5.983	0	0	0
13/08/2009	£ / R	2009/09/14	15.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,659.0000	3,708.0000	1.339	0	0	0
13/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
13/08/2009	£ / R	2009/09/14	15.95	Call	Currency Future	16.0000	16.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.15	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	486.0000	445.0000	(8.436)	0	0	0
13/08/2009	£ / R	2009/09/14	9.65	Call	Currency Future	3,798.0000	3,748.0000	(1.316)	0	0	0
13/08/2009	£ / R	2009/09/14	13.65	Call	Currency Future	236.0000	211.0000	(10.593)	0	0	0
13/08/2009	£ / R	2009/09/14	13.10	Put	Currency Future	172.0000	180.0000	4.651	0	0	0
13/08/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,266.0000	1,311.0000	3.555	0	0	0
13/08/2009	£ / R	2009/09/14	12.35	Call	Currency Future	1,135.0000	1,088.0000	(4.141)	0	0	0
13/08/2009	£ / R	2009/09/14	15.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.75	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
13/08/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,519.0000	2,568.0000	1.945	0	0	0
13/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,453.0000	1,499.0000	3.166	0	0	0
13/08/2009	£ / R	2009/09/14	10.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.30	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	£ / R	2009/09/14	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,883.0000	1,932.0000	2.602	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,175.0000	2,224.0000	2.253	0	0	0
13/08/2009	£ / R	2009/09/14	20.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	£ / R	2009/09/14	14.60	Call	Currency Future	68.0000	62.0000	(8.824)	0	0	0
13/08/2009	£ / R	2009/09/14	7.40	Call	Currency Future	6,047.0000	5,998.0000	(0.810)	0	0	0
13/08/2009	£ / R	2009/09/14	17.30	Put	Currency Future	3,858.0000	3,907.0000	1.270	0	0	0
13/08/2009	£ / R	2009/09/14	13.45	Put	Currency Future	311.0000	329.0000	5.788	0	0	0
13/08/2009	£ / R	2009/09/14	13.10	Call	Currency Future	519.0000	478.0000	(7.900)	0	0	0
13/08/2009	£ / R	2009/09/14	14.40	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
13/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
13/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.00	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/08/2009	£ / R	2009/09/14	11.90	Call	Currency Future	1,568.0000	1,519.0000	(3.125)	0	0	0
13/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	106.0000	112.0000	5.660	0	0	0
13/08/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,371.0000	2,420.0000	2.067	0	0	0
13/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	951.0000	992.0000	4.311	0	0	0
13/08/2009	£ / R	2009/09/14	15.30	Call	Currency Future	30.0000	30.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
13/08/2009	£ / R	2009/09/14	16.40	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/08/2009	£ / R	2009/09/14	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.45	Call	Currency Future	309.0000	277.0000	(10.356)	0	0	0
13/08/2009	£ / R	2009/09/14	15.80	Call	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,469.0000	2,518.0000	1.985	0	0	0
13/08/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,224.0000	2,273.0000	2.203	0	0	0
13/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	620.0000	652.0000	5.161	0	0	0
13/08/2009	£ / R	2009/09/14	15.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.90	Put	Currency Future	4,456.0000	4,505.0000	1.100	0	0	0
13/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	703.0000	660.0000	(6.117)	0	0	0
13/08/2009	£ / R	2009/09/14	12.45	Call	Currency Future	1,041.0000	996.0000	(4.323)	0	0	0
13/08/2009	£ / R	2009/09/14	11.65	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,039.0000	1,081.0000	4.042	0	0	0
13/08/2009	£ / R	2009/09/14	14.65	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
13/08/2009	£ / R	2009/09/14	9.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	995.0000	1,036.0000	4.121	0	0	0
13/08/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,500.0000	1,547.0000	3.133	0	0	0
13/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	168.0000	150.0000	(10.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	15.25	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/08/2009	£ / R	2009/09/14	11.90	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.45	Put	Currency Future	44.0000	48.0000	9.091	0	0	0
13/08/2009	£ / R	2009/09/14	14.00	Put	Currency Future	699.0000	734.0000	5.007	0	0	0
13/08/2009	£ / R	2009/09/14	9.35	Call	Currency Future	4,098.0000	4,048.0000	(1.220)	0	0	0
13/08/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,883.0000	1,932.0000	2.602	0	0	0
13/08/2009	£ / R	2009/09/14	15.10	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
13/08/2009	£ / R	2009/09/14	12.75	Call	Currency Future	783.0000	740.0000	(5.492)	0	0	0
13/08/2009	£ / R	2009/09/14	19.30	Put	Currency Future	5,854.0000	5,903.0000	0.837	0	0	0
13/08/2009	£ / R	2009/09/14	14.35	Call	Currency Future	93.0000	84.0000	(9.677)	0	0	0
13/08/2009	£ / R	2009/09/14	12.55	Call	Currency Future	952.0000	908.0000	(4.622)	0	0	0
13/08/2009	£ / R	2009/09/14	9.95	Call	Currency Future	3,498.0000	3,449.0000	(1.401)	0	0	0
13/08/2009	£ / R	2009/09/14	13.15	Call	Currency Future	486.0000	445.0000	(8.436)	0	0	0
13/08/2009	£ / R	2009/09/14	14.15	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
13/08/2009	£ / R	2009/09/14	10.35	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.70	Put	Currency Future	473.0000	499.0000	5.497	0	0	0
13/08/2009	£ / R	2009/09/14	15.65	Call	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,864.0000	2,913.0000	1.711	0	0	0
13/08/2009	£ / R	2009/09/14	16.40	Put	Currency Future	2,963.0000	3,012.0000	1.654	0	0	0
13/08/2009	£ / R	2009/09/14	21.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	13.15	Put	Currency Future	188.0000	197.0000	4.787	0	0	0
13/08/2009	£ / R	2009/09/14	14.15	Put	Currency Future	823.0000	860.0000	4.496	0	0	0
13/08/2009	£ / R	2009/09/14	14.35	Put	Currency Future	995.0000	1,036.0000	4.121	0	0	0
13/08/2009	£ / R	2009/09/14	17.65	Put	Currency Future	4,207.0000	4,256.0000	1.165	0	0	0
13/08/2009	£ / R	2009/09/14	14.55	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/09/14	11.35	Call	Currency Future	2,108.0000	2,059.0000	(2.324)	0	0	0
13/08/2009	£ / R	2009/09/14	14.45	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
13/08/2009	£ / R	2009/09/14	13.95	Put	Currency Future	659.0000	693.0000	5.159	0	0	0
13/08/2009	£ / R	2009/09/14	15.20	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
13/08/2009	£ / R	2009/09/14	14.25	Call	Currency Future	105.0000	95.0000	(9.524)	0	0	0
13/08/2009	£ / R	2009/09/14	17.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	£ / R	2009/09/14	13.95	Call	Currency Future	157.0000	141.0000	(10.191)	0	0	0
13/08/2009	£ / R	2009/09/14	10.35	Call	Currency Future	3,100.0000	3,051.0000	(1.581)	0	0	0
13/08/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,786.0000	1,835.0000	2.744	0	0	0
13/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/08/2009	£ / R	2009/09/14	13.75	Put	Currency Future	508.0000	536.0000	5.512	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/09/14	15.45	Call	Currency Future	26.0000	26.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,084.0000	1,127.0000	3.967	0	0	0
13/08/2009	£ / R	2009/09/14	12.55	Put	Currency Future	55.0000	60.0000	9.091	0	0	0
13/08/2009	£ / R	2009/09/14	21.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,980.0000	2,029.0000	2.475	0	0	0
13/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	582.0000	613.0000	5.326	0	0	0
13/08/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,029.0000	2,078.0000	2.415	0	0	0
13/08/2009	£ / R	2009/09/14	14.50	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
13/08/2009	£ / R	2009/09/14	21.65	Put	Currency Future	8,203.0000	8,253.0000	0.610	0	0	0
13/08/2009	£ / R	2009/09/14	15.40	Call	Currency Future	27.0000	27.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.90	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
13/08/2009	£ / R	2009/09/14	14.25	Put	Currency Future	908.0000	947.0000	4.295	0	0	0
13/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
13/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,406.0000	1,452.0000	3.272	0	0	0
13/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	180.0000	161.0000	(10.556)	0	0	0
13/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.00	Call	Currency Future	147.0000	132.0000	(10.204)	0	0	0
13/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,931.0000	1,981.0000	2.589	0	0	0
13/08/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,174.0000	1,218.0000	3.748	0	0	0
13/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	137.0000	123.0000	(10.219)	0	0	0
13/08/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,312.0000	1,358.0000	3.506	0	0	0
13/08/2009	£ / R	2009/09/14	12.85	Put	Currency Future	106.0000	112.0000	5.660	0	0	0
13/08/2009	£ / R	2009/09/14	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	740.0000	775.0000	4.730	0	0	0
13/08/2009	£ / R	2009/09/14	14.95	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/09/14	14.05	Call	Currency Future	137.0000	123.0000	(10.219)	0	0	0
13/08/2009	£ / R	2009/09/14	13.90	Call	Currency Future	168.0000	150.0000	(10.714)	0	0	0
13/08/2009	£ / R	2009/09/14	14.70	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/09/14	13.90	Put	Currency Future	620.0000	652.0000	5.161	0	0	0
13/08/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,547.0000	1,594.0000	3.038	0	0	0
13/08/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,129.0000	1,172.0000	3.809	0	0	0
13/08/2009	£ / R	2009/09/14	13.85	Call	Currency Future	180.0000	161.0000	(10.556)	0	0	0
13/08/2009	£ / R	2009/09/14	14.80	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/08/2009	£ / R	2009/09/14	14.10	Call	Currency Future	128.0000	115.0000	(10.156)	0	0	0
13/08/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,077.0000	2,127.0000	2.407	0	0	0
13/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	781.0000	817.0000	4.609	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
13/08/2009	£ / R	2009/09/14	13.80	Call	Currency Future	192.0000	172.0000	(10.417)	0	0	0
13/08/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,273.0000	2,322.0000	2.156	0	0	0
13/08/2009	£ / R	2009/09/14	13.80	Put	Currency Future	545.0000	574.0000	5.321	0	0	0
13/08/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,406.0000	1,452.0000	3.272	0	0	0
13/08/2009	£ / R	2009/09/14	16.30	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/09/14	15.50	Call	Currency Future	25.0000	25.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	14.20	Call	Currency Future	112.0000	102.0000	(8.929)	0	0	0
13/08/2009	£ / R	2009/09/14	12.85	Call	Currency Future	703.0000	660.0000	(6.117)	0	0	0
13/08/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,835.0000	1,883.0000	2.616	0	0	0
13/08/2009	£ / R	2009/09/14	14.10	Put	Currency Future	781.0000	817.0000	4.609	0	0	0
13/08/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,453.0000	1,499.0000	3.166	0	0	0
13/08/2009	£ / R	2009/09/14	14.05	Put	Currency Future	740.0000	775.0000	4.730	0	0	0
13/08/2009	£ / R	2009/09/14	13.85	Put	Currency Future	582.0000	613.0000	5.326	0	0	0
13/08/2009	£ / R	2009/09/14	14.85	Call	Currency Future	50.0000	47.0000	(6.000)	0	0	0
13/08/2009	£ / R	2009/09/14	14.20	Put	Currency Future	865.0000	904.0000	4.509	0	0	0
13/08/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,690.0000	1,738.0000	2.840	0	0	0
13/08/2009	£ / R	2009/09/14	14.30	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
13/08/2009	£ / R	2009/09/14	14.30	Put	Currency Future	951.0000	992.0000	4.311	0	0	0
13/08/2009	£ / R	2009/09/14	16.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.80	Put	Currency Future	3,361.0000	3,410.0000	1.458	0	0	0
13/08/2009	£ / R	2009/09/14	18.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,175.0000	2,224.0000	2.253	0	0	0
13/08/2009	£ / R	2009/09/14	18.80	Put	Currency Future	5,355.0000	5,404.0000	0.915	0	0	0
13/08/2009	£ / R	2009/09/14	15.35	Call	Currency Future	29.0000	29.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	20.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,931.0000	1,981.0000	2.589	0	0	0
13/08/2009	£ / R	2009/09/14	11.80	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.20	Call	Currency Future	4,248.0000	4,198.0000	(1.177)	0	0	0
13/08/2009	£ / R	2009/09/14	20.80	Put	Currency Future	7,354.0000	7,403.0000	0.666	0	0	0
13/08/2009	£ / R	2009/09/14	11.80	Call	Currency Future	1,666.0000	1,617.0000	(2.941)	0	0	0
13/08/2009	£ / R	2009/09/14	10.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.80	Call	Currency Future	2,652.0000	2,603.0000	(1.848)	0	0	0
13/08/2009	£ / R	2009/09/14	10.45	Call	Currency Future	3,001.0000	2,951.0000	(1.666)	0	0	0
13/08/2009	£ / R	2009/09/14	10.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.45	Put	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
13/08/2009	£ / R	2009/09/14	17.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	8.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	8.80	Call	Currency Future	4,647.0000	4,598.0000	(1.054)	0	0	0
13/08/2009	£ / R	2009/09/14	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.45	Put	Currency Future	4,008.0000	4,057.0000	1.223	0	0	0
13/08/2009	£ / R	2009/09/14	9.80	Call	Currency Future	3,648.0000	3,599.0000	(1.343)	0	0	0
13/08/2009	£ / R	2009/09/14	9.45	Call	Currency Future	3,998.0000	3,948.0000	(1.251)	0	0	0
13/08/2009	£ / R	2009/09/14	8.75	Call	Currency Future	4,697.0000	4,648.0000	(1.043)	0	0	0
13/08/2009	£ / R	2009/09/14	10.20	Call	Currency Future	3,249.0000	3,200.0000	(1.508)	0	0	0
13/08/2009	£ / R	2009/09/14	21.40	Put	Currency Future	7,953.0000	8,003.0000	0.629	0	0	0
13/08/2009	£ / R	2009/09/14	21.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.40	Call	Currency Future	2,059.0000	2,009.0000	(2.428)	0	0	0
13/08/2009	£ / R	2009/09/14	18.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.95	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
13/08/2009	£ / R	2009/09/14	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	18.75	Put	Currency Future	5,305.0000	5,354.0000	0.924	0	0	0
13/08/2009	£ / R	2009/09/14	11.95	Call	Currency Future	1,520.0000	1,471.0000	(3.224)	0	0	0
13/08/2009	£ / R	2009/09/14	9.40	Call	Currency Future	4,048.0000	3,998.0000	(1.235)	0	0	0
13/08/2009	£ / R	2009/09/14	16.75	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.45	Put	Currency Future	6,004.0000	6,053.0000	0.816	0	0	0
13/08/2009	£ / R	2009/09/14	11.75	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.75	Call	Currency Future	1,715.0000	1,665.0000	(2.915)	0	0	0
13/08/2009	£ / R	2009/09/14	17.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.40	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
13/08/2009	£ / R	2009/09/14	10.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.20	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
13/08/2009	£ / R	2009/09/14	12.40	Call	Currency Future	1,088.0000	1,041.0000	(4.320)	0	0	0
13/08/2009	£ / R	2009/09/14	8.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.20	Put	Currency Future	3,759.0000	3,808.0000	1.304	0	0	0
13/08/2009	£ / R	2009/09/14	17.40	Put	Currency Future	3,958.0000	4,007.0000	1.238	0	0	0
13/08/2009	£ / R	2009/09/14	20.75	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
13/08/2009	£ / R	2009/09/14	16.95	Put	Currency Future	3,510.0000	3,559.0000	1.396	0	0	0
13/08/2009	£ / R	2009/09/14	17.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.75	Call	Currency Future	3,698.0000	3,649.0000	(1.325)	0	0	0
13/08/2009	£ / R	2009/09/14	21.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.75	Call	Currency Future	2,702.0000	2,653.0000	(1.813)	0	0	0
13/08/2009	£ / R	2009/09/14	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.45	Call	Currency Future	2,010.0000	1,960.0000	(2.488)	0	0	0
13/08/2009	£ / R	2009/09/14	9.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.20	Put	Currency Future	5,754.0000	5,803.0000	0.852	0	0	0
13/08/2009	£ / R	2009/09/14	20.75	Put	Currency Future	7,304.0000	7,353.0000	0.671	0	0	0
13/08/2009	£ / R	2009/09/14	21.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	16.75	Put	Currency Future	3,311.0000	3,360.0000	1.480	0	0	0
13/08/2009	£ / R	2009/09/14	21.20	Put	Currency Future	7,753.0000	7,803.0000	0.645	0	0	0
13/08/2009	£ / R	2009/09/14	8.95	Call	Currency Future	4,497.0000	4,448.0000	(1.090)	0	0	0
13/08/2009	£ / R	2009/09/14	20.95	Put	Currency Future	7,503.0000	7,553.0000	0.666	0	0	0
13/08/2009	£ / R	2009/09/14	12.20	Call	Currency Future	1,278.0000	1,230.0000	(3.756)	0	0	0
13/08/2009	£ / R	2009/09/14	18.95	Put	Currency Future	5,504.0000	5,554.0000	0.908	0	0	0
13/08/2009	£ / R	2009/09/14	20.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.20	Call	Currency Future	2,256.0000	2,207.0000	(2.172)	0	0	0
13/08/2009	£ / R	2009/09/14	10.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	21.45	Put	Currency Future	8,003.0000	8,053.0000	0.625	0	0	0
13/08/2009	£ / R	2009/09/14	10.95	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	9.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	10.95	Call	Currency Future	2,504.0000	2,454.0000	(1.997)	0	0	0
13/08/2009	£ / R	2009/09/14	9.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	17.05	Put	Currency Future	3,609.0000	3,658.0000	1.358	0	0	0
13/08/2009	£ / R	2009/09/14	19.05	Put	Currency Future	5,604.0000	5,654.0000	0.892	0	0	0
13/08/2009	£ / R	2009/09/14	9.05	Call	Currency Future	4,397.0000	4,348.0000	(1.114)	0	0	0
13/08/2009	£ / R	2009/09/14	21.05	Put	Currency Future	7,603.0000	7,653.0000	0.658	0	0	0
13/08/2009	£ / R	2009/09/14	17.05	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	£ / R	2009/09/14	21.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	12.05	Call	Currency Future	1,423.0000	1,374.0000	(3.443)	0	0	0
13/08/2009	£ / R	2009/09/14	12.05	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
13/08/2009	£ / R	2009/09/14	10.05	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
13/08/2009	£ / R	2009/09/14	10.05	Call	Currency Future	3,399.0000	3,349.0000	(1.471)	0	0	0
13/08/2009	£ / R	2009/09/14	11.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/09/14	11.05	Call	Currency Future	2,404.0000	2,355.0000	(2.038)	0	0	0
13/08/2009	£ / R	2009/12/14			Currency Future	13.6804	13.6240	(0.412)	13.5900	13.5400	14,951
13/08/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,639.0000	6,694.0000	0.828	0	0	0
13/08/2009	£ / R	2009/12/14	21.35	Put	Currency Future	7,684.0000	7,739.0000	0.716	0	0	0
13/08/2009	£ / R	2009/12/14	16.85	Put	Currency Future	3,251.0000	3,297.0000	1.415	0	0	0
13/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	889.0000	847.0000	(4.724)	0	0	0
13/08/2009	£ / R	2009/12/14	9.50	Call	Currency Future	4,190.0000	4,134.0000	(1.337)	0	0	0
13/08/2009	£ / R	2009/12/14	12.30	Call	Currency Future	1,508.0000	1,454.0000	(3.581)	0	0	0
13/08/2009	£ / R	2009/12/14	15.40	Put	Currency Future	1,937.0000	1,981.0000	2.272	0	0	0
13/08/2009	£ / R	2009/12/14	13.70	Put	Currency Future	633.0000	657.0000	3.791	0	0	0
13/08/2009	£ / R	2009/12/14	18.80	Put	Currency Future	5,150.0000	5,204.0000	1.049	0	0	0
13/08/2009	£ / R	2009/12/14	18.35	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	359.0000	373.0000	3.900	0	0	0
13/08/2009	£ / R	2009/12/14	9.30	Call	Currency Future	4,387.0000	4,331.0000	(1.276)	0	0	0
13/08/2009	£ / R	2009/12/14	9.40	Call	Currency Future	4,289.0000	4,233.0000	(1.306)	0	0	0
13/08/2009	£ / R	2009/12/14	10.55	Call	Currency Future	3,159.0000	3,103.0000	(1.773)	0	0	0
13/08/2009	£ / R	2009/12/14	20.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/08/2009	£ / R	2009/12/14	19.85	Put	Currency Future	6,192.0000	6,247.0000	0.888	0	0	0
13/08/2009	£ / R	2009/12/14	10.30	Call	Currency Future	3,404.0000	3,347.0000	(1.675)	0	0	0
13/08/2009	£ / R	2009/12/14	9.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/08/2009	£ / R	2009/12/14	19.90	Put	Currency Future	6,242.0000	6,297.0000	0.881	0	0	0
13/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	613.0000	581.0000	(5.220)	0	0	0
13/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	726.0000	753.0000	3.719	0	0	0
13/08/2009	£ / R	2009/12/14	9.55	Call	Currency Future	4,141.0000	4,085.0000	(1.352)	0	0	0
13/08/2009	£ / R	2009/12/14	18.80	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/12/14	19.85	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
13/08/2009	£ / R	2009/12/14	9.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	12.30	Put	Currency Future	128.0000	130.0000	1.563	0	0	0
13/08/2009	£ / R	2009/12/14	10.40	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.90	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	£ / R	2009/12/14	10.55	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	21.75	Put	Currency Future	8,082.0000	8,137.0000	0.681	0	0	0
13/08/2009	£ / R	2009/12/14	17.30	Call	Currency Future	59.0000	50.0000	(15.254)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	21.35	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,705.0000	4,757.0000	1.105	0	0	0
13/08/2009	£ / R	2009/12/14	10.60	Call	Currency Future	3,110.0000	3,054.0000	(1.801)	0	0	0
13/08/2009	£ / R	2009/12/14	15.30	Call	Currency Future	230.0000	216.0000	(6.087)	0	0	0
13/08/2009	£ / R	2009/12/14	11.40	Call	Currency Future	2,331.0000	2,275.0000	(2.402)	0	0	0
13/08/2009	£ / R	2009/12/14	17.90	Put	Currency Future	4,261.0000	4,312.0000	1.197	0	0	0
13/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	557.0000	527.0000	(5.386)	0	0	0
13/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	663.0000	689.0000	3.922	0	0	0
13/08/2009	£ / R	2009/12/14	21.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/12/14	12.80	Call	Currency Future	1,110.0000	1,064.0000	(4.144)	0	0	0
13/08/2009	£ / R	2009/12/14	12.20	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
13/08/2009	£ / R	2009/12/14	19.35	Put	Currency Future	5,696.0000	5,751.0000	0.966	0	0	0
13/08/2009	£ / R	2009/12/14	16.85	Call	Currency Future	81.0000	71.0000	(12.346)	0	0	0
13/08/2009	£ / R	2009/12/14	21.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	15.40	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
13/08/2009	£ / R	2009/12/14	15.90	Put	Currency Future	2,380.0000	2,422.0000	1.765	0	0	0
13/08/2009	£ / R	2009/12/14	17.30	Put	Currency Future	3,679.0000	3,726.0000	1.278	0	0	0
13/08/2009	£ / R	2009/12/14	19.35	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	£ / R	2009/12/14	12.35	Put	Currency Future	135.0000	137.0000	1.481	0	0	0
13/08/2009	£ / R	2009/12/14	10.60	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.30	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
13/08/2009	£ / R	2009/12/14	12.40	Call	Currency Future	1,423.0000	1,369.0000	(3.795)	0	0	0
13/08/2009	£ / R	2009/12/14	11.90	Call	Currency Future	1,860.0000	1,807.0000	(2.849)	0	0	0
13/08/2009	£ / R	2009/12/14	12.80	Put	Currency Future	229.0000	240.0000	4.803	0	0	0
13/08/2009	£ / R	2009/12/14	17.35	Put	Currency Future	3,727.0000	3,774.0000	1.261	0	0	0
13/08/2009	£ / R	2009/12/14	15.35	Call	Currency Future	224.0000	210.0000	(6.250)	0	0	0
13/08/2009	£ / R	2009/12/14	19.60	Put	Currency Future	5,944.0000	6,000.0000	0.942	0	0	0
13/08/2009	£ / R	2009/12/14	9.30	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	11.40	Put	Currency Future	51.0000	51.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	11.90	Put	Currency Future	80.0000	83.0000	3.750	0	0	0
13/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	594.0000	563.0000	(5.219)	0	0	0
13/08/2009	£ / R	2009/12/14	15.80	Put	Currency Future	2,292.0000	2,334.0000	1.832	0	0	0
13/08/2009	£ / R	2009/12/14	10.35	Call	Currency Future	3,355.0000	3,298.0000	(1.699)	0	0	0
13/08/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,866.0000	2,809.0000	(1.989)	0	0	0
13/08/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	21.30	Put	Currency Future	7,634.0000	7,689.0000	0.720	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	10.40	Call	Currency Future	3,306.0000	3,249.0000	(1.724)	0	0	0
13/08/2009	£ / R	2009/12/14	9.90	Call	Currency Future	3,797.0000	3,740.0000	(1.501)	0	0	0
13/08/2009	£ / R	2009/12/14	10.35	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	9.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
13/08/2009	£ / R	2009/12/14	18.10	Put	Currency Future	4,458.0000	4,510.0000	1.166	0	0	0
13/08/2009	£ / R	2009/12/14	19.30	Put	Currency Future	5,646.0000	5,701.0000	0.974	0	0	0
13/08/2009	£ / R	2009/12/14	12.40	Put	Currency Future	143.0000	145.0000	1.399	0	0	0
13/08/2009	£ / R	2009/12/14	15.90	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
13/08/2009	£ / R	2009/12/14	11.55	Call	Currency Future	2,187.0000	2,131.0000	(2.561)	0	0	0
13/08/2009	£ / R	2009/12/14	11.35	Call	Currency Future	2,380.0000	2,323.0000	(2.395)	0	0	0
13/08/2009	£ / R	2009/12/14	15.35	Put	Currency Future	1,893.0000	1,936.0000	2.272	0	0	0
13/08/2009	£ / R	2009/12/14	16.60	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
13/08/2009	£ / R	2009/12/14	15.30	Put	Currency Future	1,850.0000	1,892.0000	2.270	0	0	0
13/08/2009	£ / R	2009/12/14	9.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	£ / R	2009/12/14	11.55	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
13/08/2009	£ / R	2009/12/14	11.35	Put	Currency Future	49.0000	49.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,338.0000	4,282.0000	(1.291)	0	0	0
13/08/2009	£ / R	2009/12/14	12.10	Put	Currency Future	101.0000	104.0000	2.970	0	0	0
13/08/2009	£ / R	2009/12/14	13.30	Put	Currency Future	425.0000	441.0000	3.765	0	0	0
13/08/2009	£ / R	2009/12/14	10.30	Put	Currency Future	23.0000	23.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	10.90	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
13/08/2009	£ / R	2009/12/14	12.55	Put	Currency Future	169.0000	170.0000	0.592	0	0	0
13/08/2009	£ / R	2009/12/14	17.35	Call	Currency Future	57.0000	48.0000	(15.789)	0	0	0
13/08/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,831.0000	5,774.0000	(0.978)	0	0	0
13/08/2009	£ / R	2009/12/14	19.60	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	£ / R	2009/12/14	10.90	Call	Currency Future	2,817.0000	2,760.0000	(2.023)	0	0	0
13/08/2009	£ / R	2009/12/14	9.20	Call	Currency Future	4,486.0000	4,430.0000	(1.248)	0	0	0
13/08/2009	£ / R	2009/12/14	7.60	Call	Currency Future	6,080.0000	6,024.0000	(0.921)	0	0	0
13/08/2009	£ / R	2009/12/14	17.85	Put	Currency Future	4,212.0000	4,262.0000	1.187	0	0	0
13/08/2009	£ / R	2009/12/14	21.90	Put	Currency Future	8,231.0000	8,286.0000	0.668	0	0	0
13/08/2009	£ / R	2009/12/14	13.40	Call	Currency Future	753.0000	714.0000	(5.179)	0	0	0
13/08/2009	£ / R	2009/12/14	13.85	Call	Currency Future	557.0000	527.0000	(5.386)	0	0	0
13/08/2009	£ / R	2009/12/14	21.20	Put	Currency Future	7,534.0000	7,590.0000	0.743	0	0	0
13/08/2009	£ / R	2009/12/14	9.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	16.60	Put	Currency Future	3,017.0000	3,062.0000	1.492	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	11.85	Put	Currency Future	75.0000	78.0000	4.000	0	0	0
13/08/2009	£ / R	2009/12/14	17.90	Call	Currency Future	41.0000	36.0000	(12.195)	0	0	0
13/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	473.0000	490.0000	3.594	0	0	0
13/08/2009	£ / R	2009/12/14	21.55	Put	Currency Future	7,883.0000	7,938.0000	0.698	0	0	0
13/08/2009	£ / R	2009/12/14	19.75	Put	Currency Future	6,093.0000	6,148.0000	0.903	0	0	0
13/08/2009	£ / R	2009/12/14	21.20	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/12/14	10.20	Call	Currency Future	3,502.0000	3,445.0000	(1.628)	0	0	0
13/08/2009	£ / R	2009/12/14	18.10	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
13/08/2009	£ / R	2009/12/14	15.85	Call	Currency Future	166.0000	152.0000	(8.434)	0	0	0
13/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	539.0000	510.0000	(5.380)	0	0	0
13/08/2009	£ / R	2009/12/14	13.80	Put	Currency Future	694.0000	721.0000	3.890	0	0	0
13/08/2009	£ / R	2009/12/14	19.20	Put	Currency Future	5,547.0000	5,601.0000	0.973	0	0	0
13/08/2009	£ / R	2009/12/14	12.20	Call	Currency Future	1,594.0000	1,540.0000	(3.388)	0	0	0
13/08/2009	£ / R	2009/12/14	9.10	Call	Currency Future	4,585.0000	4,529.0000	(1.221)	0	0	0
13/08/2009	£ / R	2009/12/14	15.85	Put	Currency Future	2,336.0000	2,378.0000	1.798	0	0	0
13/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	338.0000	352.0000	4.142	0	0	0
13/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	498.0000	516.0000	3.614	0	0	0
13/08/2009	£ / R	2009/12/14	10.85	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	£ / R	2009/12/14	12.10	Call	Currency Future	1,682.0000	1,628.0000	(3.210)	0	0	0
13/08/2009	£ / R	2009/12/14	17.85	Call	Currency Future	42.0000	36.0000	(14.286)	0	0	0
13/08/2009	£ / R	2009/12/14	13.80	Call	Currency Future	575.0000	545.0000	(5.217)	0	0	0
13/08/2009	£ / R	2009/12/14	11.20	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/08/2009	£ / R	2009/12/14	12.05	Put	Currency Future	95.0000	99.0000	4.211	0	0	0
13/08/2009	£ / R	2009/12/14	21.85	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	728.0000	690.0000	(5.220)	0	0	0
13/08/2009	£ / R	2009/12/14	13.45	Call	Currency Future	728.0000	690.0000	(5.220)	0	0	0
13/08/2009	£ / R	2009/12/14	12.55	Call	Currency Future	1,299.0000	1,244.0000	(4.234)	0	0	0
13/08/2009	£ / R	2009/12/14	19.75	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/12/14	10.20	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
13/08/2009	£ / R	2009/12/14	11.85	Call	Currency Future	1,905.0000	1,852.0000	(2.782)	0	0	0
13/08/2009	£ / R	2009/12/14	13.45	Put	Currency Future	498.0000	516.0000	3.614	0	0	0
13/08/2009	£ / R	2009/12/14	21.55	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	£ / R	2009/12/14	17.75	Put	Currency Future	4,113.0000	4,164.0000	1.240	0	0	0
13/08/2009	£ / R	2009/12/14	11.20	Call	Currency Future	2,525.0000	2,468.0000	(2.257)	0	0	0
13/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,635.0000	1,676.0000	2.508	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	17.40	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
13/08/2009	£ / R	2009/12/14	19.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	£ / R	2009/12/14	17.75	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
13/08/2009	£ / R	2009/12/14	12.05	Call	Currency Future	1,726.0000	1,673.0000	(3.071)	0	0	0
13/08/2009	£ / R	2009/12/14	21.85	Put	Currency Future	8,181.0000	8,236.0000	0.672	0	0	0
13/08/2009	£ / R	2009/12/14	13.85	Put	Currency Future	726.0000	753.0000	3.719	0	0	0
13/08/2009	£ / R	2009/12/14	15.55	Call	Currency Future	200.0000	188.0000	(6.000)	0	0	0
13/08/2009	£ / R	2009/12/14	19.55	Put	Currency Future	5,895.0000	5,950.0000	0.933	0	0	0
13/08/2009	£ / R	2009/12/14	17.20	Put	Currency Future	3,583.0000	3,630.0000	1.312	0	0	0
13/08/2009	£ / R	2009/12/14	11.05	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	380.0000	395.0000	3.947	0	0	0
13/08/2009	£ / R	2009/12/14	9.85	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	15.55	Put	Currency Future	2,070.0000	2,114.0000	2.126	0	0	0
13/08/2009	£ / R	2009/12/14	21.10	Put	Currency Future	7,435.0000	7,490.0000	0.740	0	0	0
13/08/2009	£ / R	2009/12/14	10.05	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,043.0000	998.0000	(4.314)	0	0	0
13/08/2009	£ / R	2009/12/14	13.30	Call	Currency Future	806.0000	765.0000	(5.087)	0	0	0
13/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	657.0000	621.0000	(5.479)	0	0	0
13/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	604.0000	627.0000	3.808	0	0	0
13/08/2009	£ / R	2009/12/14	17.55	Put	Currency Future	3,919.0000	3,967.0000	1.225	0	0	0
13/08/2009	£ / R	2009/12/14	9.05	Call	Currency Future	4,635.0000	4,578.0000	(1.230)	0	0	0
13/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	523.0000	542.0000	3.633	0	0	0
13/08/2009	£ / R	2009/12/14	17.40	Put	Currency Future	3,775.0000	3,822.0000	1.245	0	0	0
13/08/2009	£ / R	2009/12/14	17.55	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
13/08/2009	£ / R	2009/12/14	11.30	Put	Currency Future	48.0000	48.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	9.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	704.0000	666.0000	(5.398)	0	0	0
13/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	263.0000	274.0000	4.183	0	0	0
13/08/2009	£ / R	2009/12/14	12.50	Put	Currency Future	160.0000	161.0000	0.625	0	0	0
13/08/2009	£ / R	2009/12/14	9.60	Call	Currency Future	4,092.0000	4,037.0000	(1.344)	0	0	0
13/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	405.0000	382.0000	(5.679)	0	0	0
13/08/2009	£ / R	2009/12/14	11.30	Call	Currency Future	2,428.0000	2,372.0000	(2.306)	0	0	0
13/08/2009	£ / R	2009/12/14	10.05	Call	Currency Future	3,649.0000	3,593.0000	(1.535)	0	0	0
13/08/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,465.0000	1,411.0000	(3.686)	0	0	0
13/08/2009	£ / R	2009/12/14	15.50	Call	Currency Future	206.0000	194.0000	(5.825)	0	0	0
13/08/2009	£ / R	2009/12/14	19.40	Put	Currency Future	5,745.0000	5,800.0000	0.957	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	657.0000	621.0000	(5.479)	0	0	0
13/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	635.0000	601.0000	(5.354)	0	0	0
13/08/2009	£ / R	2009/12/14	9.55	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,075.0000	1,108.0000	3.070	0	0	0
13/08/2009	£ / R	2009/12/14	19.20	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
13/08/2009	£ / R	2009/12/14	15.80	Call	Currency Future	172.0000	158.0000	(8.140)	0	0	0
13/08/2009	£ / R	2009/12/14	11.05	Call	Currency Future	2,671.0000	2,614.0000	(2.134)	0	0	0
13/08/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,115.0000	2,159.0000	2.080	0	0	0
13/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	861.0000	819.0000	(4.878)	0	0	0
13/08/2009	£ / R	2009/12/14	15.50	Put	Currency Future	2,025.0000	2,070.0000	2.222	0	0	0
13/08/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,896.0000	3,839.0000	(1.463)	0	0	0
13/08/2009	£ / R	2009/12/14	21.10	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/12/14	17.05	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
13/08/2009	£ / R	2009/12/14	21.60	Put	Currency Future	7,933.0000	7,988.0000	0.693	0	0	0
13/08/2009	£ / R	2009/12/14	21.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	577.0000	597.0000	3.466	0	0	0
13/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	577.0000	597.0000	3.466	0	0	0
13/08/2009	£ / R	2009/12/14	19.10	Put	Currency Future	5,448.0000	5,502.0000	0.991	0	0	0
13/08/2009	£ / R	2009/12/14	11.50	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
13/08/2009	£ / R	2009/12/14	9.85	Call	Currency Future	3,846.0000	3,790.0000	(1.456)	0	0	0
13/08/2009	£ / R	2009/12/14	19.40	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/08/2009	£ / R	2009/12/14	13.65	Call	Currency Future	635.0000	601.0000	(5.354)	0	0	0
13/08/2009	£ / R	2009/12/14	19.10	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	19.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	11.50	Call	Currency Future	2,235.0000	2,179.0000	(2.506)	0	0	0
13/08/2009	£ / R	2009/12/14	14.65	Call	Currency Future	337.0000	317.0000	(5.935)	0	0	0
13/08/2009	£ / R	2009/12/14	17.10	Put	Currency Future	3,488.0000	3,535.0000	1.347	0	0	0
13/08/2009	£ / R	2009/12/14	12.25	Call	Currency Future	1,551.0000	1,497.0000	(3.482)	0	0	0
13/08/2009	£ / R	2009/12/14	9.50	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	13.25	Call	Currency Future	833.0000	792.0000	(4.922)	0	0	0
13/08/2009	£ / R	2009/12/14	13.65	Put	Currency Future	604.0000	627.0000	3.808	0	0	0
13/08/2009	£ / R	2009/12/14	14.15	Call	Currency Future	460.0000	434.0000	(5.652)	0	0	0
13/08/2009	£ / R	2009/12/14	17.05	Put	Currency Future	3,440.0000	3,487.0000	1.366	0	0	0
13/08/2009	£ / R	2009/12/14	19.25	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
13/08/2009	£ / R	2009/12/14	10.50	Call	Currency Future	3,208.0000	3,151.0000	(1.777)	0	0	0
13/08/2009	£ / R	2009/12/14	12.75	Call	Currency Future	1,144.0000	1,098.0000	(4.021)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	13.10	Call	Currency Future	919.0000	876.0000	(4.679)	0	0	0
13/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	792.0000	820.0000	3.535	0	0	0
13/08/2009	£ / R	2009/12/14	11.75	Call	Currency Future	1,997.0000	1,944.0000	(2.654)	0	0	0
13/08/2009	£ / R	2009/12/14	10.10	Call	Currency Future	3,600.0000	3,543.0000	(1.583)	0	0	0
13/08/2009	£ / R	2009/12/14	21.05	Put	Currency Future	7,385.0000	7,440.0000	0.745	0	0	0
13/08/2009	£ / R	2009/12/14	11.25	Call	Currency Future	2,477.0000	2,420.0000	(2.301)	0	0	0
13/08/2009	£ / R	2009/12/14	10.50	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/08/2009	£ / R	2009/12/14	13.25	Put	Currency Future	402.0000	418.0000	3.980	0	0	0
13/08/2009	£ / R	2009/12/14	13.75	Put	Currency Future	663.0000	689.0000	3.922	0	0	0
13/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	522.0000	494.0000	(5.364)	0	0	0
13/08/2009	£ / R	2009/12/14	10.75	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
13/08/2009	£ / R	2009/12/14	19.25	Put	Currency Future	5,596.0000	5,651.0000	0.983	0	0	0
13/08/2009	£ / R	2009/12/14	12.75	Put	Currency Future	214.0000	224.0000	4.673	0	0	0
13/08/2009	£ / R	2009/12/14	13.90	Put	Currency Future	759.0000	786.0000	3.557	0	0	0
13/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	929.0000	960.0000	3.337	0	0	0
13/08/2009	£ / R	2009/12/14	10.75	Call	Currency Future	2,964.0000	2,907.0000	(1.923)	0	0	0
13/08/2009	£ / R	2009/12/14	10.10	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	894.0000	924.0000	3.356	0	0	0
13/08/2009	£ / R	2009/12/14	11.25	Put	Currency Future	46.0000	46.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	13.55	Put	Currency Future	550.0000	569.0000	3.455	0	0	0
13/08/2009	£ / R	2009/12/14	17.50	Put	Currency Future	3,871.0000	3,919.0000	1.240	0	0	0
13/08/2009	£ / R	2009/12/14	12.85	Put	Currency Future	246.0000	257.0000	4.472	0	0	0
13/08/2009	£ / R	2009/12/14	13.75	Call	Currency Future	594.0000	563.0000	(5.219)	0	0	0
13/08/2009	£ / R	2009/12/14	13.00	Put	Currency Future	299.0000	312.0000	4.348	0	0	0
13/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	779.0000	740.0000	(5.006)	0	0	0
13/08/2009	£ / R	2009/12/14	13.05	Put	Currency Future	318.0000	332.0000	4.403	0	0	0
13/08/2009	£ / R	2009/12/14	15.05	Call	Currency Future	265.0000	250.0000	(5.660)	0	0	0
13/08/2009	£ / R	2009/12/14	11.75	Put	Currency Future	66.0000	70.0000	6.061	0	0	0
13/08/2009	£ / R	2009/12/14	11.10	Put	Currency Future	42.0000	42.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	347.0000	327.0000	(5.764)	0	0	0
13/08/2009	£ / R	2009/12/14	17.25	Put	Currency Future	3,631.0000	3,678.0000	1.294	0	0	0
13/08/2009	£ / R	2009/12/14	12.50	Call	Currency Future	1,340.0000	1,285.0000	(4.104)	0	0	0
13/08/2009	£ / R	2009/12/14	12.85	Call	Currency Future	1,076.0000	1,031.0000	(4.182)	0	0	0
13/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	449.0000	466.0000	3.786	0	0	0
13/08/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,306.0000	1,343.0000	2.833	0	0	0
13/08/2009	£ / R	2009/12/14	9.75	Put	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
13/08/2009	£ / R	2009/12/14	17.10	Call	Currency Future	68.0000	59.0000	(13.235)	0	0	0
13/08/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,267.0000	1,303.0000	2.841	0	0	0
13/08/2009	£ / R	2009/12/14	21.25	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.50	Put	Currency Future	5,845.0000	5,900.0000	0.941	0	0	0
13/08/2009	£ / R	2009/12/14	13.05	Call	Currency Future	949.0000	906.0000	(4.531)	0	0	0
13/08/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,228.0000	1,263.0000	2.850	0	0	0
13/08/2009	£ / R	2009/12/14	15.75	Put	Currency Future	2,248.0000	2,290.0000	1.868	0	0	0
13/08/2009	£ / R	2009/12/14	11.10	Call	Currency Future	2,622.0000	2,566.0000	(2.136)	0	0	0
13/08/2009	£ / R	2009/12/14	15.60	Call	Currency Future	195.0000	183.0000	(6.154)	0	0	0
13/08/2009	£ / R	2009/12/14	17.25	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
13/08/2009	£ / R	2009/12/14	12.95	Call	Currency Future	1,011.0000	967.0000	(4.352)	0	0	0
13/08/2009	£ / R	2009/12/14	13.00	Call	Currency Future	979.0000	936.0000	(4.392)	0	0	0
13/08/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,551.0000	1,591.0000	2.579	0	0	0
13/08/2009	£ / R	2009/12/14	9.75	Call	Currency Future	3,945.0000	3,888.0000	(1.445)	0	0	0
13/08/2009	£ / R	2009/12/14	13.90	Call	Currency Future	539.0000	510.0000	(5.380)	0	0	0
13/08/2009	£ / R	2009/12/14	12.25	Put	Currency Future	121.0000	123.0000	1.653	0	0	0
13/08/2009	£ / R	2009/12/14	14.55	Call	Currency Future	358.0000	337.0000	(5.866)	0	0	0
13/08/2009	£ / R	2009/12/14	15.75	Call	Currency Future	178.0000	164.0000	(7.865)	0	0	0
13/08/2009	£ / R	2009/12/14	21.05	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/12/14	15.25	Call	Currency Future	237.0000	223.0000	(5.907)	0	0	0
13/08/2009	£ / R	2009/12/14	19.50	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,635.0000	1,676.0000	2.508	0	0	0
13/08/2009	£ / R	2009/12/14	9.80	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.05	Put	Currency Future	5,398.0000	5,452.0000	1.000	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	474.0000	448.0000	(5.485)	0	0	0
13/08/2009	£ / R	2009/12/14	15.25	Put	Currency Future	1,806.0000	1,849.0000	2.381	0	0	0
13/08/2009	£ / R	2009/12/14	13.55	Call	Currency Future	680.0000	643.0000	(5.441)	0	0	0
13/08/2009	£ / R	2009/12/14	13.70	Call	Currency Future	613.0000	581.0000	(5.220)	0	0	0
13/08/2009	£ / R	2009/12/14	13.50	Put	Currency Future	523.0000	542.0000	3.633	0	0	0
13/08/2009	£ / R	2009/12/14	14.95	Call	Currency Future	281.0000	265.0000	(5.694)	0	0	0
13/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,720.0000	1,762.0000	2.442	0	0	0
13/08/2009	£ / R	2009/12/14	17.20	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
13/08/2009	£ / R	2009/12/14	14.20	Call	Currency Future	445.0000	421.0000	(5.393)	0	0	0
13/08/2009	£ / R	2009/12/14	12.95	Put	Currency Future	280.0000	293.0000	4.643	0	0	0
13/08/2009	£ / R	2009/12/14	9.60	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
13/08/2009	£ / R	2009/12/14	21.80	Put	Currency Future	8,132.0000	8,187.0000	0.676	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R 2009/12/14	13.85	Put	Currency Future	726.0000	753.0000	3.719	0	0	0
13/08/2009	£ / R 2009/12/14	14.65	Call	Currency Future	337.0000	317.0000	(5.935)	0	0	0
13/08/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,381.0000	5,325.0000	(1.041)	0	0	0
13/08/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,038.0000	1,071.0000	3.179	0	0	0
13/08/2009	£ / R 2009/12/14	14.20	Put	Currency Future	965.0000	997.0000	3.316	0	0	0
13/08/2009	£ / R 2009/12/14	17.50	Call	Currency Future	51.0000	43.0000	(15.686)	0	0	0
13/08/2009	£ / R 2009/12/14	21.40	Put	Currency Future	7,733.0000	7,789.0000	0.724	0	0	0
13/08/2009	£ / R 2009/12/14	13.70	Put	Currency Future	633.0000	657.0000	3.791	0	0	0
13/08/2009	£ / R 2009/12/14	13.40	Call	Currency Future	753.0000	714.0000	(5.179)	0	0	0
13/08/2009	£ / R 2009/12/14	13.85	Call	Currency Future	557.0000	527.0000	(5.386)	0	0	0
13/08/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,306.0000	1,343.0000	2.833	0	0	0
13/08/2009	£ / R 2009/12/14	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	£ / R 2009/12/14	14.05	Call	Currency Future	490.0000	463.0000	(5.510)	0	0	0
13/08/2009	£ / R 2009/12/14	13.90	Put	Currency Future	759.0000	786.0000	3.557	0	0	0
13/08/2009	£ / R 2009/12/14	21.70	Put	Currency Future	8,032.0000	8,088.0000	0.697	0	0	0
13/08/2009	£ / R 2009/12/14	21.40	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	£ / R 2009/12/14	19.80	Put	Currency Future	6,143.0000	6,198.0000	0.895	0	0	0
13/08/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,112.0000	1,147.0000	3.147	0	0	0
13/08/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,228.0000	1,263.0000	2.850	0	0	0
13/08/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,763.0000	1,805.0000	2.382	0	0	0
13/08/2009	£ / R 2009/12/14	21.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	£ / R 2009/12/14	21.50	Put	Currency Future	7,833.0000	7,889.0000	0.715	0	0	0
13/08/2009	£ / R 2009/12/14	14.55	Call	Currency Future	358.0000	337.0000	(5.866)	0	0	0
13/08/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,677.0000	1,719.0000	2.504	0	0	0
13/08/2009	£ / R 2009/12/14	19.70	Put	Currency Future	6,044.0000	6,099.0000	0.910	0	0	0
13/08/2009	£ / R 2009/12/14	10.25	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	£ / R 2009/12/14	13.10	Call	Currency Future	919.0000	876.0000	(4.679)	0	0	0
13/08/2009	£ / R 2009/12/14	21.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	£ / R 2009/12/14	11.60	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
13/08/2009	£ / R 2009/12/14	14.90	Call	Currency Future	290.0000	273.0000	(5.862)	0	0	0
13/08/2009	£ / R 2009/12/14	15.15	Call	Currency Future	250.0000	236.0000	(5.600)	0	0	0
13/08/2009	£ / R 2009/12/14	14.30	Call	Currency Future	418.0000	395.0000	(5.502)	0	0	0
13/08/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,267.0000	1,303.0000	2.841	0	0	0
13/08/2009	£ / R 2009/12/14	19.70	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	£ / R 2009/12/14	11.60	Call	Currency Future	2,139.0000	2,083.0000	(2.618)	0	0	0
13/08/2009	£ / R 2009/12/14	14.15	Call	Currency Future	460.0000	434.0000	(5.652)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	859.0000	889.0000	3.492	0	0	0
13/08/2009	£ / R	2009/12/14	15.70	Call	Currency Future	185.0000	170.0000	(8.108)	0	0	0
13/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,509.0000	1,549.0000	2.651	0	0	0
13/08/2009	£ / R	2009/12/14	21.25	Put	Currency Future	7,584.0000	7,640.0000	0.738	0	0	0
13/08/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,001.0000	1,033.0000	3.197	0	0	0
13/08/2009	£ / R	2009/12/14	17.60	Put	Currency Future	3,967.0000	4,016.0000	1.235	0	0	0
13/08/2009	£ / R	2009/12/14	21.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,509.0000	1,549.0000	2.651	0	0	0
13/08/2009	£ / R	2009/12/14	13.40	Put	Currency Future	473.0000	490.0000	3.594	0	0	0
13/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	393.0000	371.0000	(5.598)	0	0	0
13/08/2009	£ / R	2009/12/14	17.60	Call	Currency Future	48.0000	40.0000	(16.667)	0	0	0
13/08/2009	£ / R	2009/12/14	13.20	Call	Currency Future	861.0000	819.0000	(4.878)	0	0	0
13/08/2009	£ / R	2009/12/14	10.80	Call	Currency Future	2,915.0000	2,858.0000	(1.955)	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	474.0000	448.0000	(5.485)	0	0	0
13/08/2009	£ / R	2009/12/14	13.10	Put	Currency Future	338.0000	352.0000	4.142	0	0	0
13/08/2009	£ / R	2009/12/14	14.35	Call	Currency Future	405.0000	382.0000	(5.679)	0	0	0
13/08/2009	£ / R	2009/12/14	21.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	894.0000	924.0000	3.356	0	0	0
13/08/2009	£ / R	2009/12/14	13.20	Put	Currency Future	380.0000	395.0000	3.947	0	0	0
13/08/2009	£ / R	2009/12/14	19.80	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/08/2009	£ / R	2009/12/14	10.80	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/08/2009	£ / R	2009/12/14	13.15	Call	Currency Future	889.0000	847.0000	(4.724)	0	0	0
13/08/2009	£ / R	2009/12/14	17.80	Put	Currency Future	4,162.0000	4,213.0000	1.225	0	0	0
13/08/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,387.0000	1,424.0000	2.668	0	0	0
13/08/2009	£ / R	2009/12/14	13.15	Put	Currency Future	359.0000	373.0000	3.900	0	0	0
13/08/2009	£ / R	2009/12/14	17.80	Call	Currency Future	43.0000	37.0000	(13.953)	0	0	0
13/08/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,075.0000	1,108.0000	3.070	0	0	0
13/08/2009	£ / R	2009/12/14	13.50	Call	Currency Future	704.0000	666.0000	(5.398)	0	0	0
13/08/2009	£ / R	2009/12/14	11.80	Put	Currency Future	71.0000	74.0000	4.225	0	0	0
13/08/2009	£ / R	2009/12/14	14.75	Call	Currency Future	317.0000	298.0000	(5.994)	0	0	0
13/08/2009	£ / R	2009/12/14	14.45	Call	Currency Future	381.0000	359.0000	(5.774)	0	0	0
13/08/2009	£ / R	2009/12/14	14.05	Put	Currency Future	859.0000	889.0000	3.492	0	0	0
13/08/2009	£ / R	2009/12/14	11.80	Call	Currency Future	1,951.0000	1,898.0000	(2.717)	0	0	0
13/08/2009	£ / R	2009/12/14	14.25	Call	Currency Future	431.0000	407.0000	(5.568)	0	0	0
13/08/2009	£ / R	2009/12/14	13.60	Call	Currency Future	657.0000	621.0000	(5.479)	0	0	0
13/08/2009	£ / R	2009/12/14	15.20	Call	Currency Future	243.0000	229.0000	(5.761)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	12.90	Call	Currency Future	1,043.0000	998.0000	(4.314)	0	0	0
13/08/2009	£ / R	2009/12/14	14.70	Call	Currency Future	327.0000	308.0000	(5.810)	0	0	0
13/08/2009	£ / R	2009/12/14	14.15	Put	Currency Future	929.0000	960.0000	3.337	0	0	0
13/08/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,189.0000	1,224.0000	2.944	0	0	0
13/08/2009	£ / R	2009/12/14	12.70	Call	Currency Future	1,179.0000	1,132.0000	(3.986)	0	0	0
13/08/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,346.0000	1,384.0000	2.823	0	0	0
13/08/2009	£ / R	2009/12/14	12.70	Put	Currency Future	199.0000	208.0000	4.523	0	0	0
13/08/2009	£ / R	2009/12/14	14.60	Call	Currency Future	347.0000	327.0000	(5.764)	0	0	0
13/08/2009	£ / R	2009/12/14	15.70	Put	Currency Future	2,204.0000	2,246.0000	1.906	0	0	0
13/08/2009	£ / R	2009/12/14	12.60	Put	Currency Future	178.0000	180.0000	1.124	0	0	0
13/08/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,427.0000	1,466.0000	2.733	0	0	0
13/08/2009	£ / R	2009/12/14	17.70	Put	Currency Future	4,064.0000	4,114.0000	1.230	0	0	0
13/08/2009	£ / R	2009/12/14	14.80	Call	Currency Future	308.0000	290.0000	(5.844)	0	0	0
13/08/2009	£ / R	2009/12/14	17.70	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
13/08/2009	£ / R	2009/12/14	14.40	Call	Currency Future	393.0000	371.0000	(5.598)	0	0	0
13/08/2009	£ / R	2009/12/14	12.60	Call	Currency Future	1,259.0000	1,204.0000	(4.369)	0	0	0
13/08/2009	£ / R	2009/12/14	15.10	Call	Currency Future	258.0000	243.0000	(5.814)	0	0	0
13/08/2009	£ / R	2009/12/14	14.50	Call	Currency Future	369.0000	348.0000	(5.691)	0	0	0
13/08/2009	£ / R	2009/12/14	12.90	Put	Currency Future	263.0000	274.0000	4.183	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Put	Currency Future	894.0000	924.0000	3.356	0	0	0
13/08/2009	£ / R	2009/12/14	13.60	Put	Currency Future	577.0000	597.0000	3.466	0	0	0
13/08/2009	£ / R	2009/12/14	15.00	Call	Currency Future	273.0000	257.0000	(5.861)	0	0	0
13/08/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,150.0000	1,185.0000	3.043	0	0	0
13/08/2009	£ / R	2009/12/14	13.95	Call	Currency Future	522.0000	494.0000	(5.364)	0	0	0
13/08/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,593.0000	1,633.0000	2.511	0	0	0
13/08/2009	£ / R	2009/12/14	14.10	Call	Currency Future	474.0000	448.0000	(5.485)	0	0	0
13/08/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,112.0000	1,147.0000	3.147	0	0	0
13/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	506.0000	478.0000	(5.534)	0	0	0
13/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	825.0000	854.0000	3.515	0	0	0
13/08/2009	£ / R	2009/12/14	14.05	Call	Currency Future	490.0000	463.0000	(5.510)	0	0	0
13/08/2009	£ / R	2009/12/14	14.85	Call	Currency Future	298.0000	281.0000	(5.705)	0	0	0
13/08/2009	£ / R	2009/12/14	14.90	Call	Currency Future	290.0000	273.0000	(5.862)	0	0	0
13/08/2009	£ / R	2009/12/14	10.25	Call	Currency Future	3,453.0000	3,396.0000	(1.651)	0	0	0
13/08/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,468.0000	1,507.0000	2.657	0	0	0
13/08/2009	£ / R	2009/12/14	9.25	Call	Currency Future	4,437.0000	4,381.0000	(1.262)	0	0	0
13/08/2009	£ / R	2009/12/14	13.95	Put	Currency Future	792.0000	820.0000	3.535	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	21.15	Put	Currency Future	7,484.0000	7,540.0000	0.748	0	0	0
13/08/2009	£ / R	2009/12/14	21.15	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	£ / R	2009/12/14	19.15	Put	Currency Future	5,497.0000	5,552.0000	1.001	0	0	0
13/08/2009	£ / R	2009/12/14	11.70	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
13/08/2009	£ / R	2009/12/14	11.70	Call	Currency Future	2,043.0000	1,990.0000	(2.594)	0	0	0
13/08/2009	£ / R	2009/12/14	9.70	Call	Currency Future	3,995.0000	3,938.0000	(1.427)	0	0	0
13/08/2009	£ / R	2009/12/14	10.70	Call	Currency Future	3,013.0000	2,956.0000	(1.892)	0	0	0
13/08/2009	£ / R	2009/12/14	9.25	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
13/08/2009	£ / R	2009/12/14	13.35	Call	Currency Future	779.0000	740.0000	(5.006)	0	0	0
13/08/2009	£ / R	2009/12/14	10.70	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/08/2009	£ / R	2009/12/14	13.35	Put	Currency Future	449.0000	466.0000	3.786	0	0	0
13/08/2009	£ / R	2009/12/14	19.15	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	21.00	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	£ / R	2009/12/14	21.00	Put	Currency Future	7,335.0000	7,391.0000	0.763	0	0	0
13/08/2009	£ / R	2009/12/14	21.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	£ / R	2009/12/14	21.45	Put	Currency Future	7,783.0000	7,839.0000	0.720	0	0	0
13/08/2009	£ / R	2009/12/14	15.65	Call	Currency Future	190.0000	177.0000	(6.842)	0	0	0
13/08/2009	£ / R	2009/12/14	12.65	Put	Currency Future	188.0000	194.0000	3.191	0	0	0
13/08/2009	£ / R	2009/12/14	9.70	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.00	Put	Currency Future	5,348.0000	5,403.0000	1.028	0	0	0
13/08/2009	£ / R	2009/12/14	15.65	Put	Currency Future	2,159.0000	2,203.0000	2.038	0	0	0
13/08/2009	£ / R	2009/12/14	11.00	Put	Currency Future	39.0000	39.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	19.65	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	£ / R	2009/12/14	11.00	Call	Currency Future	2,720.0000	2,663.0000	(2.096)	0	0	0
13/08/2009	£ / R	2009/12/14	17.65	Put	Currency Future	4,016.0000	4,065.0000	1.220	0	0	0
13/08/2009	£ / R	2009/12/14	10.00	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	12.65	Call	Currency Future	1,219.0000	1,168.0000	(4.184)	0	0	0
13/08/2009	£ / R	2009/12/14	10.00	Call	Currency Future	3,699.0000	3,642.0000	(1.541)	0	0	0
13/08/2009	£ / R	2009/12/14	11.65	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
13/08/2009	£ / R	2009/12/14	12.00	Call	Currency Future	1,770.0000	1,717.0000	(2.994)	0	0	0
13/08/2009	£ / R	2009/12/14	11.65	Call	Currency Future	2,091.0000	2,036.0000	(2.630)	0	0	0
13/08/2009	£ / R	2009/12/14	17.00	Call	Currency Future	73.0000	63.0000	(13.699)	0	0	0
13/08/2009	£ / R	2009/12/14	10.65	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	12.00	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
13/08/2009	£ / R	2009/12/14	21.65	Put	Currency Future	7,982.0000	8,038.0000	0.702	0	0	0
13/08/2009	£ / R	2009/12/14	19.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	15.45	Call	Currency Future	212.0000	199.0000	(6.132)	0	0	0
13/08/2009	£ / R	2009/12/14	21.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	£ / R	2009/12/14	17.00	Put	Currency Future	3,393.0000	3,439.0000	1.356	0	0	0
13/08/2009	£ / R	2009/12/14	15.45	Put	Currency Future	1,981.0000	2,025.0000	2.221	0	0	0
13/08/2009	£ / R	2009/12/14	17.65	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
13/08/2009	£ / R	2009/12/14	9.00	Call	Currency Future	4,684.0000	4,628.0000	(1.196)	0	0	0
13/08/2009	£ / R	2009/12/14	12.45	Put	Currency Future	151.0000	153.0000	1.325	0	0	0
13/08/2009	£ / R	2009/12/14	19.65	Put	Currency Future	5,994.0000	6,049.0000	0.918	0	0	0
13/08/2009	£ / R	2009/12/14	9.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	17.45	Call	Currency Future	53.0000	45.0000	(15.094)	0	0	0
13/08/2009	£ / R	2009/12/14	9.65	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	17.15	Call	Currency Future	66.0000	56.0000	(15.152)	0	0	0
13/08/2009	£ / R	2009/12/14	19.45	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
13/08/2009	£ / R	2009/12/14	10.65	Call	Currency Future	3,062.0000	3,005.0000	(1.862)	0	0	0
13/08/2009	£ / R	2009/12/14	10.15	Call	Currency Future	3,551.0000	3,494.0000	(1.605)	0	0	0
13/08/2009	£ / R	2009/12/14	19.45	Put	Currency Future	5,795.0000	5,850.0000	0.949	0	0	0
13/08/2009	£ / R	2009/12/14	9.65	Call	Currency Future	4,043.0000	3,987.0000	(1.385)	0	0	0
13/08/2009	£ / R	2009/12/14	9.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	17.45	Put	Currency Future	3,823.0000	3,871.0000	1.256	0	0	0
13/08/2009	£ / R	2009/12/14	9.15	Call	Currency Future	4,535.0000	4,479.0000	(1.235)	0	0	0
13/08/2009	£ / R	2009/12/14	12.45	Call	Currency Future	1,382.0000	1,327.0000	(3.980)	0	0	0
13/08/2009	£ / R	2009/12/14	10.15	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/08/2009	£ / R	2009/12/14	11.45	Put	Currency Future	53.0000	53.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	17.15	Put	Currency Future	3,535.0000	3,582.0000	1.330	0	0	0
13/08/2009	£ / R	2009/12/14	11.15	Call	Currency Future	2,574.0000	2,517.0000	(2.214)	0	0	0
13/08/2009	£ / R	2009/12/14	12.15	Call	Currency Future	1,638.0000	1,584.0000	(3.297)	0	0	0
13/08/2009	£ / R	2009/12/14	11.45	Call	Currency Future	2,283.0000	2,227.0000	(2.453)	0	0	0
13/08/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,720.0000	1,762.0000	2.442	0	0	0
13/08/2009	£ / R	2009/12/14	15.15	Call	Currency Future	250.0000	236.0000	(5.600)	0	0	0
13/08/2009	£ / R	2009/12/14	12.15	Put	Currency Future	107.0000	110.0000	2.804	0	0	0
13/08/2009	£ / R	2009/12/14	11.15	Put	Currency Future	43.0000	43.0000	-	0	0	0
13/08/2009	£ / R	2009/12/14	9.45	Call	Currency Future	4,239.0000	4,184.0000	(1.297)	0	0	0
13/08/2009	£ / R	2009/12/14	10.45	Call	Currency Future	3,257.0000	3,200.0000	(1.750)	0	0	0
13/08/2009	£ / R	2009/12/14	10.45	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	£ / R	2009/12/14	9.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
13/08/2009	£ / R	2009/12/14	14.00	Call	Currency Future	506.0000	478.0000	(5.534)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2009/12/14	14.00	Put	Currency Future	825.0000	854.0000	3.515	0	0	0
13/08/2009	£ / R	2010/03/15			Currency Future	13.9108	13.8474	(0.456)	13.8500	13.8400	62
13/08/2009	£ / R	2010/03/15	9.65	Call	Currency Future	4,285.0000	4,222.0000	(1.470)	0	0	0
13/08/2009	£ / R	2010/03/15	12.45	Put	Currency Future	219.0000	225.0000	2.740	0	0	0
13/08/2009	£ / R	2010/03/15	10.25	Call	Currency Future	3,702.0000	3,638.0000	(1.729)	0	0	0
13/08/2009	£ / R	2010/03/15	22.00	Put	Currency Future	8,118.0000	8,180.0000	0.764	0	0	0
13/08/2009	£ / R	2010/03/15	16.15	Put	Currency Future	2,561.0000	2,607.0000	1.796	0	0	0
13/08/2009	£ / R	2010/03/15	17.65	Put	Currency Future	3,918.0000	3,971.0000	1.353	0	0	0
13/08/2009	£ / R	2010/03/15	11.45	Call	Currency Future	2,545.0000	2,481.0000	(2.515)	0	0	0
13/08/2009	£ / R	2010/03/15	12.25	Call	Currency Future	1,835.0000	1,777.0000	(3.161)	0	0	0
13/08/2009	£ / R	2010/03/15	17.30	Call	Currency Future	203.0000	192.0000	(5.419)	0	0	0
13/08/2009	£ / R	2010/03/15	22.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/08/2009	£ / R	2010/03/15	16.15	Call	Currency Future	322.0000	305.0000	(5.280)	0	0	0
13/08/2009	£ / R	2010/03/15	21.95	Put	Currency Future	8,069.0000	8,130.0000	0.756	0	0	0
13/08/2009	£ / R	2010/03/15	12.45	Call	Currency Future	1,680.0000	1,622.0000	(3.452)	0	0	0
13/08/2009	£ / R	2010/03/15	10.25	Put	Currency Future	41.0000	41.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	17.30	Put	Currency Future	3,592.0000	3,644.0000	1.448	0	0	0
13/08/2009	£ / R	2010/03/15	20.00	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
13/08/2009	£ / R	2010/03/15	11.45	Put	Currency Future	84.0000	84.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	11.25	Call	Currency Future	2,735.0000	2,671.0000	(2.340)	0	0	0
13/08/2009	£ / R	2010/03/15	13.35	Put	Currency Future	538.0000	556.0000	3.346	0	0	0
13/08/2009	£ / R	2010/03/15	12.00	Put	Currency Future	129.0000	132.0000	2.326	0	0	0
13/08/2009	£ / R	2010/03/15	13.65	Put	Currency Future	691.0000	713.0000	3.184	0	0	0
13/08/2009	£ / R	2010/03/15	9.65	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
13/08/2009	£ / R	2010/03/15	13.25	Put	Currency Future	491.0000	508.0000	3.462	0	0	0
13/08/2009	£ / R	2010/03/15	15.45	Call	Currency Future	427.0000	406.0000	(4.918)	0	0	0
13/08/2009	£ / R	2010/03/15	11.25	Put	Currency Future	74.0000	74.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	12.00	Call	Currency Future	2,039.0000	1,979.0000	(2.943)	0	0	0
13/08/2009	£ / R	2010/03/15	13.75	Put	Currency Future	746.0000	769.0000	3.083	0	0	0
13/08/2009	£ / R	2010/03/15	16.65	Put	Currency Future	3,001.0000	3,050.0000	1.633	0	0	0
13/08/2009	£ / R	2010/03/15	19.45	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
13/08/2009	£ / R	2010/03/15	12.25	Put	Currency Future	175.0000	179.0000	2.286	0	0	0
13/08/2009	£ / R	2010/03/15	16.30	Put	Currency Future	2,691.0000	2,739.0000	1.784	0	0	0
13/08/2009	£ / R	2010/03/15	20.00	Put	Currency Future	6,157.0000	6,214.0000	0.926	0	0	0
13/08/2009	£ / R	2010/03/15	13.60	Call	Currency Future	975.0000	933.0000	(4.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/03/15	10.65	Call	Currency Future	3,312.0000	3,248.0000	(1.932)	0	0	0
13/08/2009	£ / R	2010/03/15	17.45	Call	Currency Future	192.0000	181.0000	(5.729)	0	0	0
13/08/2009	£ / R	2010/03/15	21.25	Put	Currency Future	7,379.0000	7,439.0000	0.813	0	0	0
13/08/2009	£ / R	2010/03/15	13.35	Call	Currency Future	1,099.0000	1,053.0000	(4.186)	0	0	0
13/08/2009	£ / R	2010/03/15	11.00	Put	Currency Future	63.0000	63.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	11.65	Call	Currency Future	2,357.0000	2,292.0000	(2.758)	0	0	0
13/08/2009	£ / R	2010/03/15	19.45	Put	Currency Future	5,624.0000	5,680.0000	0.996	0	0	0
13/08/2009	£ / R	2010/03/15	15.25	Put	Currency Future	1,803.0000	1,844.0000	2.274	0	0	0
13/08/2009	£ / R	2010/03/15	10.00	Put	Currency Future	36.0000	36.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	13.65	Call	Currency Future	952.0000	910.0000	(4.412)	0	0	0
13/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	929.0000	888.0000	(4.413)	0	0	0
13/08/2009	£ / R	2010/03/15	15.65	Call	Currency Future	394.0000	375.0000	(4.822)	0	0	0
13/08/2009	£ / R	2010/03/15	10.45	Put	Currency Future	46.0000	46.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	21.25	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
13/08/2009	£ / R	2010/03/15	10.00	Call	Currency Future	3,947.0000	3,883.0000	(1.621)	0	0	0
13/08/2009	£ / R	2010/03/15	9.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	718.0000	741.0000	3.203	0	0	0
13/08/2009	£ / R	2010/03/15	15.65	Put	Currency Future	2,134.0000	2,177.0000	2.015	0	0	0
13/08/2009	£ / R	2010/03/15	17.45	Put	Currency Future	3,731.0000	3,784.0000	1.421	0	0	0
13/08/2009	£ / R	2010/03/15	19.25	Put	Currency Future	5,431.0000	5,487.0000	1.031	0	0	0
13/08/2009	£ / R	2010/03/15	13.20	Put	Currency Future	469.0000	485.0000	3.412	0	0	0
13/08/2009	£ / R	2010/03/15	11.00	Call	Currency Future	2,973.0000	2,910.0000	(2.119)	0	0	0
13/08/2009	£ / R	2010/03/15	9.15	Call	Currency Future	4,772.0000	4,709.0000	(1.320)	0	0	0
13/08/2009	£ / R	2010/03/15	13.75	Call	Currency Future	907.0000	867.0000	(4.410)	0	0	0
13/08/2009	£ / R	2010/03/15	16.65	Call	Currency Future	262.0000	248.0000	(5.344)	0	0	0
13/08/2009	£ / R	2010/03/15	19.95	Call	Currency Future	70.0000	63.0000	(10.000)	0	0	0
13/08/2009	£ / R	2010/03/15	15.45	Put	Currency Future	1,967.0000	2,009.0000	2.135	0	0	0
13/08/2009	£ / R	2010/03/15	15.25	Call	Currency Future	464.0000	441.0000	(4.957)	0	0	0
13/08/2009	£ / R	2010/03/15	16.30	Call	Currency Future	302.0000	286.0000	(5.298)	0	0	0
13/08/2009	£ / R	2010/03/15	13.00	Put	Currency Future	385.0000	398.0000	3.377	0	0	0
13/08/2009	£ / R	2010/03/15	11.10	Call	Currency Future	2,878.0000	2,814.0000	(2.224)	0	0	0
13/08/2009	£ / R	2010/03/15	10.65	Put	Currency Future	51.0000	51.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	13.95	Put	Currency Future	864.0000	890.0000	3.009	0	0	0
13/08/2009	£ / R	2010/03/15	10.45	Call	Currency Future	3,507.0000	3,443.0000	(1.825)	0	0	0
13/08/2009	£ / R	2010/03/15	19.25	Call	Currency Future	92.0000	84.0000	(8.696)	0	0	0
13/08/2009	£ / R	2010/03/15	13.00	Call	Currency Future	1,296.0000	1,246.0000	(3.858)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R 2010/03/15	10.10	Put	Currency Future	38.0000	38.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	14.65	Put	Currency Future	1,340.0000	1,374.0000	2.537	0	0	0
13/08/2009	£ / R 2010/03/15	13.25	Call	Currency Future	1,152.0000	1,105.0000	(4.080)	0	0	0
13/08/2009	£ / R 2010/03/15	17.25	Call	Currency Future	207.0000	195.0000	(5.797)	0	0	0
13/08/2009	£ / R 2010/03/15	15.30	Call	Currency Future	455.0000	432.0000	(5.055)	0	0	0
13/08/2009	£ / R 2010/03/15	12.90	Put	Currency Future	346.0000	359.0000	3.757	0	0	0
13/08/2009	£ / R 2010/03/15	16.00	Put	Currency Future	2,432.0000	2,477.0000	1.850	0	0	0
13/08/2009	£ / R 2010/03/15	16.05	Call	Currency Future	336.0000	318.0000	(5.357)	0	0	0
13/08/2009	£ / R 2010/03/15	18.10	Call	Currency Future	150.0000	140.0000	(6.667)	0	0	0
13/08/2009	£ / R 2010/03/15	14.10	Put	Currency Future	958.0000	987.0000	3.027	0	0	0
13/08/2009	£ / R 2010/03/15	12.65	Put	Currency Future	271.0000	278.0000	2.583	0	0	0
13/08/2009	£ / R 2010/03/15	9.45	Call	Currency Future	4,478.0000	4,416.0000	(1.385)	0	0	0
13/08/2009	£ / R 2010/03/15	9.25	Put	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	19.55	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
13/08/2009	£ / R 2010/03/15	16.00	Call	Currency Future	343.0000	325.0000	(5.248)	0	0	0
13/08/2009	£ / R 2010/03/15	21.60	Put	Currency Future	7,723.0000	7,785.0000	0.803	0	0	0
13/08/2009	£ / R 2010/03/15	16.10	Put	Currency Future	2,518.0000	2,564.0000	1.827	0	0	0
13/08/2009	£ / R 2010/03/15	14.65	Call	Currency Future	600.0000	572.0000	(4.667)	0	0	0
13/08/2009	£ / R 2010/03/15	19.80	Call	Currency Future	74.0000	67.0000	(9.459)	0	0	0
13/08/2009	£ / R 2010/03/15	19.95	Put	Currency Future	6,109.0000	6,165.0000	0.917	0	0	0
13/08/2009	£ / R 2010/03/15	17.25	Put	Currency Future	3,546.0000	3,598.0000	1.466	0	0	0
13/08/2009	£ / R 2010/03/15	19.55	Put	Currency Future	5,721.0000	5,777.0000	0.979	0	0	0
13/08/2009	£ / R 2010/03/15	18.00	Put	Currency Future	4,246.0000	4,299.0000	1.248	0	0	0
13/08/2009	£ / R 2010/03/15	18.10	Put	Currency Future	4,339.0000	4,393.0000	1.245	0	0	0
13/08/2009	£ / R 2010/03/15	11.65	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
13/08/2009	£ / R 2010/03/15	13.95	Call	Currency Future	824.0000	788.0000	(4.369)	0	0	0
13/08/2009	£ / R 2010/03/15	9.25	Call	Currency Future	4,674.0000	4,611.0000	(1.348)	0	0	0
13/08/2009	£ / R 2010/03/15	13.40	Call	Currency Future	1,073.0000	1,028.0000	(4.194)	0	0	0
13/08/2009	£ / R 2010/03/15	18.00	Call	Currency Future	156.0000	146.0000	(6.410)	0	0	0
13/08/2009	£ / R 2010/03/15	20.10	Put	Currency Future	6,254.0000	6,311.0000	0.911	0	0	0
13/08/2009	£ / R 2010/03/15	12.65	Call	Currency Future	1,531.0000	1,476.0000	(3.592)	0	0	0
13/08/2009	£ / R 2010/03/15	19.80	Put	Currency Future	5,963.0000	6,019.0000	0.939	0	0	0
13/08/2009	£ / R 2010/03/15	21.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/08/2009	£ / R 2010/03/15	21.55	Put	Currency Future	7,674.0000	7,735.0000	0.795	0	0	0
13/08/2009	£ / R 2010/03/15	21.75	Put	Currency Future	7,871.0000	7,933.0000	0.788	0	0	0
13/08/2009	£ / R 2010/03/15	20.10	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/03/15	22.15	Put	Currency Future	8,266.0000	8,327.0000	0.738	0	0	0
13/08/2009	£ / R	2010/03/15	17.65	Call	Currency Future	179.0000	168.0000	(6.145)	0	0	0
13/08/2009	£ / R	2010/03/15	21.80	Put	Currency Future	7,921.0000	7,982.0000	0.770	0	0	0
13/08/2009	£ / R	2010/03/15	14.70	Call	Currency Future	587.0000	559.0000	(4.770)	0	0	11,630
13/08/2009	£ / R	2010/03/15	21.75	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/08/2009	£ / R	2010/03/15	19.60	Call	Currency Future	80.0000	73.0000	(8.750)	0	0	0
13/08/2009	£ / R	2010/03/15	10.10	Call	Currency Future	3,849.0000	3,785.0000	(1.663)	0	0	0
13/08/2009	£ / R	2010/03/15	22.15	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	£ / R	2010/03/15	12.55	Call	Currency Future	1,605.0000	1,548.0000	(3.551)	0	0	0
13/08/2009	£ / R	2010/03/15	21.80	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	£ / R	2010/03/15	14.70	Put	Currency Future	1,376.0000	1,412.0000	2.616	0	0	0
13/08/2009	£ / R	2010/03/15	19.75	Put	Currency Future	5,915.0000	5,971.0000	0.947	0	0	0
13/08/2009	£ / R	2010/03/15	19.60	Put	Currency Future	5,769.0000	5,825.0000	0.971	0	0	0
13/08/2009	£ / R	2010/03/15	16.10	Call	Currency Future	329.0000	311.0000	(5.471)	0	0	0
13/08/2009	£ / R	2010/03/15	13.15	Put	Currency Future	447.0000	462.0000	3.356	0	0	0
13/08/2009	£ / R	2010/03/15	16.75	Call	Currency Future	252.0000	238.0000	(5.556)	0	0	0
13/08/2009	£ / R	2010/03/15	9.30	Call	Currency Future	4,625.0000	4,562.0000	(1.362)	0	0	0
13/08/2009	£ / R	2010/03/15	13.10	Call	Currency Future	1,236.0000	1,188.0000	(3.883)	0	0	0
13/08/2009	£ / R	2010/03/15	20.15	Put	Currency Future	6,303.0000	6,360.0000	0.904	0	0	0
13/08/2009	£ / R	2010/03/15	17.75	Put	Currency Future	4,011.0000	4,065.0000	1.346	0	0	0
13/08/2009	£ / R	2010/03/15	21.55	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
13/08/2009	£ / R	2010/03/15	13.40	Put	Currency Future	562.0000	581.0000	3.381	0	0	0
13/08/2009	£ / R	2010/03/15	18.15	Put	Currency Future	4,386.0000	4,439.0000	1.208	0	0	0
13/08/2009	£ / R	2010/03/15	13.85	Put	Currency Future	803.0000	828.0000	3.113	0	0	0
13/08/2009	£ / R	2010/03/15	9.75	Put	Currency Future	28.0000	28.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	14.05	Call	Currency Future	787.0000	752.0000	(4.447)	0	0	0
13/08/2009	£ / R	2010/03/15	21.45	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
13/08/2009	£ / R	2010/03/15	19.75	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
13/08/2009	£ / R	2010/03/15	13.10	Put	Currency Future	426.0000	440.0000	3.286	0	0	0
13/08/2009	£ / R	2010/03/15	18.15	Call	Currency Future	147.0000	137.0000	(6.803)	0	0	0
13/08/2009	£ / R	2010/03/15	13.85	Call	Currency Future	864.0000	825.0000	(4.514)	0	0	0
13/08/2009	£ / R	2010/03/15	9.75	Call	Currency Future	4,188.0000	4,126.0000	(1.480)	0	0	0
13/08/2009	£ / R	2010/03/15	9.45	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	11.10	Put	Currency Future	67.0000	67.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	14.15	Call	Currency Future	752.0000	718.0000	(4.521)	0	0	0
13/08/2009	£ / R	2010/03/15	17.55	Put	Currency Future	3,824.0000	3,877.0000	1.386	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
13/08/2009	£ / R	2010/03/15	15.30	Put	Currency Future	1,844.0000	1,885.0000	2.223	0	0	0
13/08/2009	£ / R	2010/03/15	12.10	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
13/08/2009	£ / R	2010/03/15	13.15	Call	Currency Future	1,208.0000	1,160.0000	(3.974)	0	0	0
13/08/2009	£ / R	2010/03/15	14.10	Call	Currency Future	769.0000	734.0000	(4.551)	0	0	0
13/08/2009	£ / R	2010/03/15	17.55	Call	Currency Future	185.0000	175.0000	(5.405)	0	0	0
13/08/2009	£ / R	2010/03/15	12.10	Call	Currency Future	1,957.0000	1,897.0000	(3.066)	0	0	0
13/08/2009	£ / R	2010/03/15	20.15	Call	Currency Future	64.0000	58.0000	(9.375)	0	0	0
13/08/2009	£ / R	2010/03/15	17.75	Call	Currency Future	172.0000	162.0000	(5.814)	0	0	0
13/08/2009	£ / R	2010/03/15	13.20	Call	Currency Future	1,180.0000	1,132.0000	(4.068)	0	0	0
13/08/2009	£ / R	2010/03/15	21.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	£ / R	2010/03/15	12.15	Call	Currency Future	1,916.0000	1,856.0000	(3.132)	0	0	0
13/08/2009	£ / R	2010/03/15	16.75	Put	Currency Future	3,091.0000	3,140.0000	1.585	0	0	0
13/08/2009	£ / R	2010/03/15	21.45	Put	Currency Future	7,576.0000	7,637.0000	0.805	0	0	0
13/08/2009	£ / R	2010/03/15	11.05	Put	Currency Future	65.0000	65.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	10.75	Call	Currency Future	3,215.0000	3,151.0000	(1.991)	0	0	0
13/08/2009	£ / R	2010/03/15	9.30	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	12.90	Call	Currency Future	1,357.0000	1,306.0000	(3.758)	0	0	11,630
13/08/2009	£ / R	2010/03/15	11.05	Call	Currency Future	2,926.0000	2,862.0000	(2.187)	0	0	0
13/08/2009	£ / R	2010/03/15	10.75	Put	Currency Future	54.0000	54.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	19.30	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
13/08/2009	£ / R	2010/03/15	12.15	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
13/08/2009	£ / R	2010/03/15	14.75	Put	Currency Future	1,414.0000	1,450.0000	2.546	0	0	0
13/08/2009	£ / R	2010/03/15	14.75	Call	Currency Future	574.0000	547.0000	(4.704)	0	0	0
13/08/2009	£ / R	2010/03/15	14.05	Put	Currency Future	926.0000	954.0000	3.024	0	0	0
13/08/2009	£ / R	2010/03/15	13.50	Put	Currency Future	612.0000	632.0000	3.268	0	0	0
13/08/2009	£ / R	2010/03/15	10.15	Call	Currency Future	3,800.0000	3,736.0000	(1.684)	0	0	0
13/08/2009	£ / R	2010/03/15	16.55	Put	Currency Future	2,912.0000	2,960.0000	1.648	0	0	0
13/08/2009	£ / R	2010/03/15	13.55	Put	Currency Future	638.0000	658.0000	3.135	0	0	0
13/08/2009	£ / R	2010/03/15	11.15	Put	Currency Future	69.0000	69.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	12.75	Put	Currency Future	299.0000	308.0000	3.010	0	0	0
13/08/2009	£ / R	2010/03/15	13.55	Call	Currency Future	998.0000	956.0000	(4.208)	0	0	0
13/08/2009	£ / R	2010/03/15	11.15	Call	Currency Future	2,830.0000	2,766.0000	(2.261)	0	0	0
13/08/2009	£ / R	2010/03/15	11.75	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
13/08/2009	£ / R	2010/03/15	10.30	Call	Currency Future	3,653.0000	3,589.0000	(1.752)	0	0	0
13/08/2009	£ / R	2010/03/15	13.50	Call	Currency Future	1,023.0000	979.0000	(4.301)	0	0	0
13/08/2009	£ / R	2010/03/15	10.15	Put	Currency Future	39.0000	39.0000	-	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
13/08/2009	£ / R	2010/03/15	11.75	Call	Currency Future	2,263.0000	2,199.0000	(2.828)	0	0	0
13/08/2009	£ / R	2010/03/15	12.75	Call	Currency Future	1,460.0000	1,405.0000	(3.767)	0	0	0
13/08/2009	£ / R	2010/03/15	19.30	Put	Currency Future	5,480.0000	5,535.0000	1.004	0	0	0
13/08/2009	£ / R	2010/03/15	11.30	Call	Currency Future	2,687.0000	2,623.0000	(2.382)	0	0	0
13/08/2009	£ / R	2010/03/15	22.10	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	£ / R	2010/03/15	15.75	Call	Currency Future	379.0000	360.0000	(5.013)	0	0	0
13/08/2009	£ / R	2010/03/15	14.30	Call	Currency Future	702.0000	670.0000	(4.558)	0	0	0
13/08/2009	£ / R	2010/03/15	18.05	Call	Currency Future	153.0000	143.0000	(6.536)	0	0	0
13/08/2009	£ / R	2010/03/15	15.75	Put	Currency Future	2,218.0000	2,263.0000	2.029	0	0	0
13/08/2009	£ / R	2010/03/15	14.30	Put	Currency Future	1,091.0000	1,122.0000	2.841	0	0	0
13/08/2009	£ / R	2010/03/15	18.05	Put	Currency Future	4,292.0000	4,346.0000	1.258	0	0	0
13/08/2009	£ / R	2010/03/15	13.80	Call	Currency Future	885.0000	846.0000	(4.407)	0	0	0
13/08/2009	£ / R	2010/03/15	15.55	Call	Currency Future	410.0000	390.0000	(4.878)	0	0	0
13/08/2009	£ / R	2010/03/15	10.30	Put	Currency Future	42.0000	42.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	16.05	Put	Currency Future	2,475.0000	2,521.0000	1.859	0	0	0
13/08/2009	£ / R	2010/03/15	13.80	Put	Currency Future	774.0000	798.0000	3.101	0	0	0
13/08/2009	£ / R	2010/03/15	13.45	Call	Currency Future	1,047.0000	1,003.0000	(4.202)	0	0	0
13/08/2009	£ / R	2010/03/15	15.55	Put	Currency Future	2,050.0000	2,093.0000	2.098	0	0	0
13/08/2009	£ / R	2010/03/15	12.30	Put	Currency Future	185.0000	190.0000	2.703	0	0	0
13/08/2009	£ / R	2010/03/15	20.05	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
13/08/2009	£ / R	2010/03/15	13.45	Put	Currency Future	587.0000	606.0000	3.237	0	0	0
13/08/2009	£ / R	2010/03/15	14.55	Put	Currency Future	1,267.0000	1,300.0000	2.605	0	0	0
13/08/2009	£ / R	2010/03/15	21.30	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
13/08/2009	£ / R	2010/03/15	12.30	Call	Currency Future	1,796.0000	1,737.0000	(3.285)	0	0	0
13/08/2009	£ / R	2010/03/15	22.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
13/08/2009	£ / R	2010/03/15	14.15	Put	Currency Future	991.0000	1,020.0000	2.926	0	0	0
13/08/2009	£ / R	2010/03/15	14.55	Call	Currency Future	628.0000	598.0000	(4.777)	0	0	0
13/08/2009	£ / R	2010/03/15	11.30	Put	Currency Future	76.0000	76.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	22.05	Put	Currency Future	8,167.0000	8,229.0000	0.759	0	0	0
13/08/2009	£ / R	2010/03/15	16.55	Call	Currency Future	273.0000	258.0000	(5.495)	0	0	0
13/08/2009	£ / R	2010/03/15	21.30	Put	Currency Future	7,428.0000	7,489.0000	0.821	0	0	0
13/08/2009	£ / R	2010/03/15	20.05	Put	Currency Future	6,206.0000	6,263.0000	0.918	0	0	0
13/08/2009	£ / R	2010/03/15	12.55	Put	Currency Future	244.0000	251.0000	2.869	0	0	0
13/08/2009	£ / R	2010/03/15	13.05	Put	Currency Future	405.0000	419.0000	3.457	0	0	0
13/08/2009	£ / R	2010/03/15	9.90	Call	Currency Future	4,045.0000	3,981.0000	(1.582)	0	0	0
13/08/2009	£ / R	2010/03/15	10.55	Put	Currency Future	48.0000	48.0000	-	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
13/08/2009	£ / R	2010/03/15	21.50	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
13/08/2009	£ / R	2010/03/15	12.05	Put	Currency Future	137.0000	140.0000	2.190	0	0	0
13/08/2009	£ / R	2010/03/15	13.60	Put	Currency Future	664.0000	685.0000	3.163	0	0	0
13/08/2009	£ / R	2010/03/15	14.85	Call	Currency Future	550.0000	524.0000	(4.727)	0	0	0
13/08/2009	£ / R	2010/03/15	9.55	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	21.50	Put	Currency Future	7,625.0000	7,686.0000	0.800	0	0	0
13/08/2009	£ / R	2010/03/15	14.00	Put	Currency Future	895.0000	922.0000	3.017	0	0	0
13/08/2009	£ / R	2010/03/15	17.85	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
13/08/2009	£ / R	2010/03/15	13.90	Call	Currency Future	844.0000	806.0000	(4.502)	0	0	0
13/08/2009	£ / R	2010/03/15	9.55	Call	Currency Future	4,381.0000	4,319.0000	(1.415)	0	0	0
13/08/2009	£ / R	2010/03/15	14.00	Call	Currency Future	806.0000	769.0000	(4.591)	0	0	0
13/08/2009	£ / R	2010/03/15	10.90	Call	Currency Future	3,070.0000	3,006.0000	(2.085)	0	0	0
13/08/2009	£ / R	2010/03/15	12.20	Put	Currency Future	165.0000	169.0000	2.424	0	0	0
13/08/2009	£ / R	2010/03/15	16.95	Call	Currency Future	232.0000	220.0000	(5.172)	0	0	0
13/08/2009	£ / R	2010/03/15	13.90	Put	Currency Future	833.0000	859.0000	3.121	0	0	0
13/08/2009	£ / R	2010/03/15	10.55	Call	Currency Future	3,409.0000	3,346.0000	(1.848)	0	0	0
13/08/2009	£ / R	2010/03/15	19.50	Put	Currency Future	5,673.0000	5,728.0000	0.970	0	0	0
13/08/2009	£ / R	2010/03/15	13.05	Call	Currency Future	1,266.0000	1,217.0000	(3.870)	0	0	0
13/08/2009	£ / R	2010/03/15	9.90	Put	Currency Future	34.0000	34.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	10.20	Put	Currency Future	40.0000	40.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	15.95	Put	Currency Future	2,389.0000	2,435.0000	1.925	0	0	0
13/08/2009	£ / R	2010/03/15	9.40	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
13/08/2009	£ / R	2010/03/15	13.70	Put	Currency Future	718.0000	741.0000	3.203	0	0	0
13/08/2009	£ / R	2010/03/15	15.20	Call	Currency Future	474.0000	451.0000	(4.852)	0	0	0
13/08/2009	£ / R	2010/03/15	10.05	Call	Currency Future	3,898.0000	3,834.0000	(1.642)	0	0	0
13/08/2009	£ / R	2010/03/15	10.40	Call	Currency Future	3,555.0000	3,492.0000	(1.772)	0	0	0
13/08/2009	£ / R	2010/03/15	11.20	Call	Currency Future	2,782.0000	2,719.0000	(2.265)	0	0	0
13/08/2009	£ / R	2010/03/15	12.05	Call	Currency Future	1,998.0000	1,938.0000	(3.003)	0	0	0
13/08/2009	£ / R	2010/03/15	10.40	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/08/2009	£ / R	2010/03/15	12.20	Call	Currency Future	1,875.0000	1,816.0000	(3.147)	0	0	0
13/08/2009	£ / R	2010/03/15	22.10	Put	Currency Future	8,216.0000	8,278.0000	0.755	0	0	0
13/08/2009	£ / R	2010/03/15	11.40	Call	Currency Future	2,592.0000	2,528.0000	(2.469)	0	0	0
13/08/2009	£ / R	2010/03/15	13.30	Call	Currency Future	1,125.0000	1,079.0000	(4.089)	0	0	0
13/08/2009	£ / R	2010/03/15	10.20	Call	Currency Future	3,751.0000	3,687.0000	(1.706)	0	0	0
13/08/2009	£ / R	2010/03/15	10.05	Put	Currency Future	37.0000	37.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	11.40	Put	Currency Future	81.0000	81.0000	-	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
13/08/2009	£ / R 2010/03/15	11.20	Put	Currency Future	71.0000	71.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	15.95	Call	Currency Future	350.0000	332.0000	(5.143)	0	0	0
13/08/2009	£ / R 2010/03/15	9.40	Call	Currency Future	4,527.0000	4,464.0000	(1.392)	0	0	0
13/08/2009	£ / R 2010/03/15	13.30	Put	Currency Future	514.0000	532.0000	3.502	0	0	0
13/08/2009	£ / R 2010/03/15	9.20	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	16.95	Put	Currency Future	3,272.0000	3,322.0000	1.528	0	0	0
13/08/2009	£ / R 2010/03/15	12.40	Put	Currency Future	207.0000	213.0000	2.899	0	0	0
13/08/2009	£ / R 2010/03/15	17.95	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
13/08/2009	£ / R 2010/03/15	12.40	Call	Currency Future	1,718.0000	1,660.0000	(3.376)	0	0	0
13/08/2009	£ / R 2010/03/15	21.35	Put	Currency Future	7,477.0000	7,538.0000	0.816	0	0	0
13/08/2009	£ / R 2010/03/15	17.95	Put	Currency Future	4,199.0000	4,252.0000	1.262	0	0	0
13/08/2009	£ / R 2010/03/15	15.40	Call	Currency Future	436.0000	415.0000	(4.817)	0	0	0
13/08/2009	£ / R 2010/03/15	10.90	Put	Currency Future	59.0000	59.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	21.35	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
13/08/2009	£ / R 2010/03/15	10.85	Call	Currency Future	3,118.0000	3,055.0000	(2.021)	0	0	0
13/08/2009	£ / R 2010/03/15	21.65	Put	Currency Future	7,773.0000	7,834.0000	0.785	0	0	0
13/08/2009	£ / R 2010/03/15	11.90	Call	Currency Future	2,124.0000	2,063.0000	(2.872)	0	0	0
13/08/2009	£ / R 2010/03/15	9.20	Call	Currency Future	4,723.0000	4,660.0000	(1.334)	0	0	0
13/08/2009	£ / R 2010/03/15	9.85	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
13/08/2009	£ / R 2010/03/15	19.35	Put	Currency Future	5,528.0000	5,583.0000	0.995	0	0	0
13/08/2009	£ / R 2010/03/15	9.85	Call	Currency Future	4,093.0000	4,030.0000	(1.539)	0	0	0
13/08/2009	£ / R 2010/03/15	14.90	Call	Currency Future	538.0000	512.0000	(4.833)	0	0	0
13/08/2009	£ / R 2010/03/15	14.95	Put	Currency Future	1,566.0000	1,604.0000	2.427	0	0	0
13/08/2009	£ / R 2010/03/15	16.90	Call	Currency Future	237.0000	224.0000	(5.485)	0	0	0
13/08/2009	£ / R 2010/03/15	21.90	Put	Currency Future	8,019.0000	8,081.0000	0.773	0	0	0
13/08/2009	£ / R 2010/03/15	17.85	Put	Currency Future	4,105.0000	4,159.0000	1.315	0	0	0
13/08/2009	£ / R 2010/03/15	16.90	Put	Currency Future	3,226.0000	3,277.0000	1.581	0	0	0
13/08/2009	£ / R 2010/03/15	14.95	Call	Currency Future	527.0000	501.0000	(4.934)	0	0	0
13/08/2009	£ / R 2010/03/15	15.90	Put	Currency Future	2,347.0000	2,392.0000	1.917	0	0	0
13/08/2009	£ / R 2010/03/15	10.35	Put	Currency Future	43.0000	43.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	12.95	Call	Currency Future	1,326.0000	1,276.0000	(3.771)	0	0	0
13/08/2009	£ / R 2010/03/15	14.90	Put	Currency Future	1,527.0000	1,565.0000	2.489	0	0	0
13/08/2009	£ / R 2010/03/15	14.80	Call	Currency Future	562.0000	535.0000	(4.804)	0	0	0
13/08/2009	£ / R 2010/03/15	17.20	Call	Currency Future	211.0000	199.0000	(5.687)	0	0	0
13/08/2009	£ / R 2010/03/15	21.65	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	£ / R 2010/03/15	15.90	Call	Currency Future	358.0000	339.0000	(5.307)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/03/15	16.80	Call	Currency Future	247.0000	233.0000	(5.668)	0	0	0
13/08/2009	£ / R	2010/03/15	19.20	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
13/08/2009	£ / R	2010/03/15	21.90	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/08/2009	£ / R	2010/03/15	19.65	Call	Currency Future	78.0000	71.0000	(8.974)	0	0	0
13/08/2009	£ / R	2010/03/15	17.90	Call	Currency Future	163.0000	153.0000	(6.135)	0	0	0
13/08/2009	£ / R	2010/03/15	16.80	Put	Currency Future	3,136.0000	3,186.0000	1.594	0	0	0
13/08/2009	£ / R	2010/03/15	15.35	Call	Currency Future	445.0000	423.0000	(4.944)	0	0	0
13/08/2009	£ / R	2010/03/15	19.90	Put	Currency Future	6,060.0000	6,117.0000	0.941	0	0	0
13/08/2009	£ / R	2010/03/15	11.90	Put	Currency Future	113.0000	116.0000	2.655	0	0	0
13/08/2009	£ / R	2010/03/15	17.80	Call	Currency Future	169.0000	160.0000	(5.325)	0	0	0
13/08/2009	£ / R	2010/03/15	12.35	Put	Currency Future	196.0000	201.0000	2.551	0	0	0
13/08/2009	£ / R	2010/03/15	11.55	Call	Currency Future	2,450.0000	2,387.0000	(2.571)	0	0	0
13/08/2009	£ / R	2010/03/15	19.90	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
13/08/2009	£ / R	2010/03/15	19.50	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
13/08/2009	£ / R	2010/03/15	9.95	Call	Currency Future	3,996.0000	3,932.0000	(1.602)	0	0	0
13/08/2009	£ / R	2010/03/15	15.40	Put	Currency Future	1,925.0000	1,967.0000	2.182	0	0	0
13/08/2009	£ / R	2010/03/15	15.80	Put	Currency Future	2,261.0000	2,306.0000	1.990	0	0	0
13/08/2009	£ / R	2010/03/15	12.35	Call	Currency Future	1,757.0000	1,699.0000	(3.301)	0	0	0
13/08/2009	£ / R	2010/03/15	9.95	Put	Currency Future	35.0000	35.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	10.95	Call	Currency Future	3,021.0000	2,958.0000	(2.085)	0	0	0
13/08/2009	£ / R	2010/03/15	11.95	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
13/08/2009	£ / R	2010/03/15	17.40	Call	Currency Future	196.0000	185.0000	(5.612)	0	0	0
13/08/2009	£ / R	2010/03/15	11.95	Call	Currency Future	2,081.0000	2,021.0000	(2.883)	0	0	0
13/08/2009	£ / R	2010/03/15	17.40	Put	Currency Future	3,685.0000	3,737.0000	1.411	0	0	0
13/08/2009	£ / R	2010/03/15	10.95	Put	Currency Future	61.0000	61.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	12.95	Put	Currency Future	365.0000	378.0000	3.562	0	0	0
13/08/2009	£ / R	2010/03/15	13.70	Call	Currency Future	929.0000	888.0000	(4.413)	0	0	0
13/08/2009	£ / R	2010/03/15	19.85	Call	Currency Future	72.0000	65.0000	(9.722)	0	0	0
13/08/2009	£ / R	2010/03/15	11.85	Call	Currency Future	2,170.0000	2,106.0000	(2.949)	0	0	0
13/08/2009	£ / R	2010/03/15	17.90	Put	Currency Future	4,153.0000	4,206.0000	1.276	0	0	0
13/08/2009	£ / R	2010/03/15	10.85	Put	Currency Future	57.0000	57.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	21.85	Put	Currency Future	7,970.0000	8,032.0000	0.778	0	0	0
13/08/2009	£ / R	2010/03/15	15.80	Call	Currency Future	372.0000	353.0000	(5.108)	0	0	0
13/08/2009	£ / R	2010/03/15	21.85	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/08/2009	£ / R	2010/03/15	11.85	Put	Currency Future	109.0000	108.0000	(0.917)	0	0	0
13/08/2009	£ / R	2010/03/15	14.80	Put	Currency Future	1,451.0000	1,488.0000	2.550	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/03/15	19.85	Put	Currency Future	6,012.0000	6,068.0000	0.931	0	0	0
13/08/2009	£ / R	2010/03/15	12.85	Call	Currency Future	1,391.0000	1,337.0000	(3.882)	0	0	0
13/08/2009	£ / R	2010/03/15	9.80	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	11.35	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
13/08/2009	£ / R	2010/03/15	14.85	Put	Currency Future	1,489.0000	1,526.0000	2.485	0	0	0
13/08/2009	£ / R	2010/03/15	11.80	Call	Currency Future	2,217.0000	2,152.0000	(2.932)	0	0	0
13/08/2009	£ / R	2010/03/15	11.35	Call	Currency Future	2,639.0000	2,576.0000	(2.387)	0	0	0
13/08/2009	£ / R	2010/03/15	12.85	Put	Currency Future	330.0000	340.0000	3.030	0	0	0
13/08/2009	£ / R	2010/03/15	17.80	Put	Currency Future	4,058.0000	4,112.0000	1.331	0	0	0
13/08/2009	£ / R	2010/03/15	15.35	Put	Currency Future	1,884.0000	1,926.0000	2.229	0	0	0
13/08/2009	£ / R	2010/03/15	15.85	Put	Currency Future	2,304.0000	2,349.0000	1.953	0	0	0
13/08/2009	£ / R	2010/03/15	11.80	Put	Currency Future	106.0000	105.0000	(0.943)	0	0	0
13/08/2009	£ / R	2010/03/15	17.35	Call	Currency Future	199.0000	188.0000	(5.528)	0	0	0
13/08/2009	£ / R	2010/03/15	15.85	Call	Currency Future	365.0000	347.0000	(4.932)	0	0	0
13/08/2009	£ / R	2010/03/15	12.80	Put	Currency Future	315.0000	324.0000	2.857	0	0	0
13/08/2009	£ / R	2010/03/15	17.35	Put	Currency Future	3,639.0000	3,691.0000	1.429	0	0	0
13/08/2009	£ / R	2010/03/15	16.85	Put	Currency Future	3,181.0000	3,231.0000	1.572	0	0	0
13/08/2009	£ / R	2010/03/15	12.80	Call	Currency Future	1,425.0000	1,371.0000	(3.789)	0	0	0
13/08/2009	£ / R	2010/03/15	19.35	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
13/08/2009	£ / R	2010/03/15	21.40	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
13/08/2009	£ / R	2010/03/15	16.85	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
13/08/2009	£ / R	2010/03/15	10.80	Put	Currency Future	56.0000	56.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	19.20	Put	Currency Future	5,383.0000	5,439.0000	1.040	0	0	0
13/08/2009	£ / R	2010/03/15	19.40	Put	Currency Future	5,576.0000	5,632.0000	1.004	0	0	0
13/08/2009	£ / R	2010/03/15	10.80	Call	Currency Future	3,166.0000	3,103.0000	(1.990)	0	0	0
13/08/2009	£ / R	2010/03/15	21.20	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
13/08/2009	£ / R	2010/03/15	19.40	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
13/08/2009	£ / R	2010/03/15	15.20	Put	Currency Future	1,763.0000	1,803.0000	2.269	0	0	0
13/08/2009	£ / R	2010/03/15	21.20	Put	Currency Future	7,330.0000	7,390.0000	0.819	0	0	0
13/08/2009	£ / R	2010/03/15	21.40	Put	Currency Future	7,526.0000	7,587.0000	0.811	0	0	0
13/08/2009	£ / R	2010/03/15	9.80	Call	Currency Future	4,140.0000	4,078.0000	(1.498)	0	0	0
13/08/2009	£ / R	2010/03/15	9.35	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
13/08/2009	£ / R	2010/03/15	10.35	Call	Currency Future	3,604.0000	3,541.0000	(1.748)	0	0	0
13/08/2009	£ / R	2010/03/15	9.35	Call	Currency Future	4,576.0000	4,513.0000	(1.377)	0	0	0
13/08/2009	£ / R	2010/03/15	17.20	Put	Currency Future	3,500.0000	3,552.0000	1.486	0	0	0
13/08/2009	£ / R	2010/03/15	19.65	Put	Currency Future	5,818.0000	5,874.0000	0.963	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R 2010/03/15	11.55	Put	Currency Future	90.0000	89.0000	(1.111)	0	0	0
13/08/2009	£ / R 2010/03/15	17.60	Call	Currency Future	182.0000	172.0000	(5.495)	0	0	0
13/08/2009	£ / R 2010/03/15	12.60	Put	Currency Future	257.0000	264.0000	2.724	0	0	0
13/08/2009	£ / R 2010/03/15	12.60	Call	Currency Future	1,568.0000	1,512.0000	(3.571)	0	0	0
13/08/2009	£ / R 2010/03/15	17.70	Call	Currency Future	175.0000	165.0000	(5.714)	0	0	0
13/08/2009	£ / R 2010/03/15	14.60	Put	Currency Future	1,303.0000	1,337.0000	2.609	0	0	0
13/08/2009	£ / R 2010/03/15	15.60	Call	Currency Future	402.0000	382.0000	(4.975)	0	0	0
13/08/2009	£ / R 2010/03/15	17.60	Put	Currency Future	3,871.0000	3,924.0000	1.369	0	0	0
13/08/2009	£ / R 2010/03/15	16.60	Put	Currency Future	2,956.0000	3,005.0000	1.658	0	0	0
13/08/2009	£ / R 2010/03/15	16.60	Call	Currency Future	267.0000	253.0000	(5.243)	0	0	0
13/08/2009	£ / R 2010/03/15	15.60	Put	Currency Future	2,092.0000	2,135.0000	2.055	0	0	0
13/08/2009	£ / R 2010/03/15	11.70	Call	Currency Future	2,310.0000	2,246.0000	(2.771)	0	0	0
13/08/2009	£ / R 2010/03/15	10.70	Put	Currency Future	53.0000	53.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	10.70	Call	Currency Future	3,263.0000	3,200.0000	(1.931)	0	0	0
13/08/2009	£ / R 2010/03/15	11.70	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
13/08/2009	£ / R 2010/03/15	9.70	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/08/2009	£ / R 2010/03/15	12.70	Call	Currency Future	1,496.0000	1,440.0000	(3.743)	0	0	0
13/08/2009	£ / R 2010/03/15	15.70	Call	Currency Future	387.0000	368.0000	(4.910)	0	0	0
13/08/2009	£ / R 2010/03/15	16.70	Put	Currency Future	3,046.0000	3,095.0000	1.609	0	0	0
13/08/2009	£ / R 2010/03/15	16.70	Call	Currency Future	257.0000	243.0000	(5.447)	0	0	0
13/08/2009	£ / R 2010/03/15	15.70	Put	Currency Future	2,176.0000	2,220.0000	2.022	0	0	0
13/08/2009	£ / R 2010/03/15	12.70	Put	Currency Future	285.0000	293.0000	2.807	0	0	0
13/08/2009	£ / R 2010/03/15	9.70	Call	Currency Future	4,236.0000	4,174.0000	(1.464)	0	0	0
13/08/2009	£ / R 2010/03/15	11.60	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
13/08/2009	£ / R 2010/03/15	11.60	Call	Currency Future	2,403.0000	2,339.0000	(2.663)	0	0	0
13/08/2009	£ / R 2010/03/15	14.60	Call	Currency Future	614.0000	585.0000	(4.723)	0	0	0
13/08/2009	£ / R 2010/03/15	10.60	Call	Currency Future	3,361.0000	3,297.0000	(1.904)	0	0	0
13/08/2009	£ / R 2010/03/15	14.50	Call	Currency Future	642.0000	611.0000	(4.829)	0	0	0
13/08/2009	£ / R 2010/03/15	14.50	Put	Currency Future	1,231.0000	1,264.0000	2.681	0	0	0
13/08/2009	£ / R 2010/03/15	15.50	Call	Currency Future	419.0000	398.0000	(5.012)	0	0	0
13/08/2009	£ / R 2010/03/15	15.50	Put	Currency Future	2,008.0000	2,051.0000	2.141	0	0	0
13/08/2009	£ / R 2010/03/15	16.50	Call	Currency Future	278.0000	263.0000	(5.396)	0	0	0
13/08/2009	£ / R 2010/03/15	12.50	Put	Currency Future	231.0000	238.0000	3.030	0	0	0
13/08/2009	£ / R 2010/03/15	17.50	Call	Currency Future	189.0000	178.0000	(5.820)	0	0	0
13/08/2009	£ / R 2010/03/15	16.50	Put	Currency Future	2,867.0000	2,916.0000	1.709	0	0	0
13/08/2009	£ / R 2010/03/15	17.50	Put	Currency Future	3,778.0000	3,831.0000	1.403	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/03/15	12.50	Call	Currency Future	1,642.0000	1,585.0000	(3.471)	0	0	0
13/08/2009	£ / R	2010/03/15	11.50	Call	Currency Future	2,498.0000	2,434.0000	(2.562)	0	0	0
13/08/2009	£ / R	2010/03/15	9.50	Call	Currency Future	4,430.0000	4,367.0000	(1.422)	0	0	0
13/08/2009	£ / R	2010/03/15	9.50	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
13/08/2009	£ / R	2010/03/15	11.50	Put	Currency Future	87.0000	86.0000	(1.149)	0	0	0
13/08/2009	£ / R	2010/03/15	10.50	Put	Currency Future	47.0000	47.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	10.50	Call	Currency Future	3,458.0000	3,394.0000	(1.851)	0	0	0
13/08/2009	£ / R	2010/03/15	10.60	Put	Currency Future	50.0000	50.0000	-	0	0	0
13/08/2009	£ / R	2010/03/15	17.70	Put	Currency Future	3,965.0000	4,018.0000	1.337	0	0	0
13/08/2009	£ / R	2010/03/15	9.60	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
13/08/2009	£ / R	2010/03/15	9.60	Call	Currency Future	4,333.0000	4,270.0000	(1.454)	0	0	0
13/08/2009	£ / R	2010/06/14			Currency Future	14.1321	14.0643	(0.480)	0.0000	0.0000	0
13/08/2009	£ / R	2010/06/14	13.45	Call	Currency Future	1,322.0000	1,275.0000	(3.555)	0	0	0
13/08/2009	£ / R	2010/06/14	12.85	Put	Currency Future	396.0000	406.0000	2.525	0	0	0
13/08/2009	£ / R	2010/06/14	10.20	Call	Currency Future	3,987.0000	3,918.0000	(1.731)	0	0	0
13/08/2009	£ / R	2010/06/14	18.50	Put	Currency Future	4,610.0000	4,666.0000	1.215	0	0	0
13/08/2009	£ / R	2010/06/14	11.50	Call	Currency Future	2,746.0000	2,683.0000	(2.294)	0	0	0
13/08/2009	£ / R	2010/06/14	9.40	Call	Currency Future	4,752.0000	4,686.0000	(1.389)	0	0	0
13/08/2009	£ / R	2010/06/14	13.40	Put	Currency Future	615.0000	636.0000	3.415	0	0	0
13/08/2009	£ / R	2010/06/14	13.45	Put	Currency Future	640.0000	661.0000	3.281	0	0	0
13/08/2009	£ / R	2010/06/14	22.25	Put	Currency Future	8,197.0000	8,258.0000	0.744	0	0	0
13/08/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,678.0000	1,620.0000	(3.456)	0	0	0
13/08/2009	£ / R	2010/06/14	10.20	Put	Currency Future	55.0000	54.0000	(1.818)	0	0	0
13/08/2009	£ / R	2010/06/14	19.75	Put	Currency Future	5,786.0000	5,845.0000	1.020	0	0	0
13/08/2009	£ / R	2010/06/14	10.70	Call	Currency Future	3,498.0000	3,430.0000	(1.944)	0	0	0
13/08/2009	£ / R	2010/06/14	10.50	Put	Currency Future	61.0000	61.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,359.0000	2,404.0000	1.908	0	0	0
13/08/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,347.0000	1,300.0000	(3.489)	0	0	12,265
13/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	910.0000	936.0000	2.857	0	0	0
13/08/2009	£ / R	2010/06/14	12.80	Put	Currency Future	380.0000	389.0000	2.368	0	0	0
13/08/2009	£ / R	2010/06/14	21.75	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
13/08/2009	£ / R	2010/06/14	12.70	Call	Currency Future	1,782.0000	1,723.0000	(3.311)	0	0	0
13/08/2009	£ / R	2010/06/14	14.50	Call	Currency Future	890.0000	855.0000	(3.933)	0	0	0
13/08/2009	£ / R	2010/06/14	9.40	Put	Currency Future	20.0000	22.0000	10.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	13.55	Put	Currency Future	690.0000	712.0000	3.188	0	0	0
13/08/2009	£ / R	2010/06/14	17.95	Call	Currency Future	286.0000	273.0000	(4.545)	0	0	0
13/08/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,712.0000	1,654.0000	(3.388)	0	0	0
13/08/2009	£ / R	2010/06/14	22.20	Call	Currency Future	80.0000	74.0000	(7.500)	0	0	0
13/08/2009	£ / R	2010/06/14	21.75	Put	Currency Future	7,710.0000	7,771.0000	0.791	0	0	0
13/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,761.0000	1,801.0000	2.271	0	0	0
13/08/2009	£ / R	2010/06/14	12.50	Call	Currency Future	1,926.0000	1,866.0000	(3.115)	0	0	0
13/08/2009	£ / R	2010/06/14	17.95	Put	Currency Future	4,104.0000	4,159.0000	1.340	0	0	0
13/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,092.0000	1,051.0000	(3.755)	0	0	0
13/08/2009	£ / R	2010/06/14	13.30	Put	Currency Future	568.0000	587.0000	3.345	0	0	0
13/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	350.0000	358.0000	2.286	0	0	0
13/08/2009	£ / R	2010/06/14	11.50	Put	Currency Future	114.0000	118.0000	3.509	0	0	0
13/08/2009	£ / R	2010/06/14	19.95	Call	Currency Future	159.0000	151.0000	(5.031)	0	0	0
13/08/2009	£ / R	2010/06/14	22.25	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
13/08/2009	£ / R	2010/06/14	15.30	Call	Currency Future	670.0000	643.0000	(4.030)	0	0	0
13/08/2009	£ / R	2010/06/14	10.70	Put	Currency Future	66.0000	66.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	12.50	Put	Currency Future	294.0000	301.0000	2.381	0	0	0
13/08/2009	£ / R	2010/06/14	7.90	Call	Currency Future	6,233.0000	6,166.0000	(1.075)	0	0	0
13/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	541.0000	518.0000	(4.251)	0	0	0
13/08/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,135.0000	1,092.0000	(3.789)	0	0	0
13/08/2009	£ / R	2010/06/14	16.30	Call	Currency Future	482.0000	461.0000	(4.357)	0	0	0
13/08/2009	£ / R	2010/06/14	11.20	Call	Currency Future	3,015.0000	2,952.0000	(2.090)	0	0	0
13/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	694.0000	665.0000	(4.179)	0	0	0
13/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	176.0000	180.0000	2.273	0	0	0
13/08/2009	£ / R	2010/06/14	12.30	Put	Currency Future	244.0000	251.0000	2.869	0	0	0
13/08/2009	£ / R	2010/06/14	11.20	Put	Currency Future	83.0000	88.0000	6.024	0	0	0
13/08/2009	£ / R	2010/06/14	11.70	Put	Currency Future	139.0000	143.0000	2.878	0	0	0
13/08/2009	£ / R	2010/06/14	16.50	Put	Currency Future	2,819.0000	2,866.0000	1.667	0	0	0
13/08/2009	£ / R	2010/06/14	13.55	Call	Currency Future	1,272.0000	1,226.0000	(3.616)	0	0	0
13/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	429.0000	439.0000	2.331	0	0	0
13/08/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,426.0000	4,481.0000	1.243	0	0	0
13/08/2009	£ / R	2010/06/14	12.20	Call	Currency Future	2,154.0000	2,092.0000	(2.878)	0	0	0
13/08/2009	£ / R	2010/06/14	11.70	Call	Currency Future	2,571.0000	2,507.0000	(2.489)	0	0	0
13/08/2009	£ / R	2010/06/14	15.50	Call	Currency Future	626.0000	601.0000	(3.994)	0	0	0
13/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	72.0000	(1.370)	0	0	0
13/08/2009	£ / R	2010/06/14	18.30	Call	Currency Future	258.0000	245.0000	(5.039)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	12.20	Put	Currency Future	222.0000	228.0000	2.703	0	0	0
13/08/2009	£ / R	2010/06/14	12.00	Call	Currency Future	2,317.0000	2,252.0000	(2.805)	0	0	0
13/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,358.0000	2,294.0000	(2.714)	0	0	0
13/08/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,516.0000	3,568.0000	1.479	0	0	0
13/08/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,538.0000	5,470.0000	(1.228)	0	0	0
13/08/2009	£ / R	2010/06/14	12.00	Put	Currency Future	184.0000	188.0000	2.174	0	0	0
13/08/2009	£ / R	2010/06/14	19.95	Put	Currency Future	5,977.0000	6,037.0000	1.004	0	0	0
13/08/2009	£ / R	2010/06/14	13.85	Put	Currency Future	852.0000	878.0000	3.052	0	0	0
13/08/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,092.0000	1,051.0000	(3.755)	0	0	0
13/08/2009	£ / R	2010/06/14	17.30	Call	Currency Future	348.0000	332.0000	(4.598)	0	0	0
13/08/2009	£ / R	2010/06/14	20.20	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
13/08/2009	£ / R	2010/06/14	8.60	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
13/08/2009	£ / R	2010/06/14	11.00	Call	Currency Future	3,206.0000	3,138.0000	(2.121)	0	0	0
13/08/2009	£ / R	2010/06/14	21.95	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
13/08/2009	£ / R	2010/06/14	17.50	Call	Currency Future	327.0000	312.0000	(4.587)	0	0	12,265
13/08/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,650.0000	2,696.0000	1.736	0	0	0
13/08/2009	£ / R	2010/06/14	20.20	Put	Currency Future	6,216.0000	6,276.0000	0.965	0	0	0
13/08/2009	£ / R	2010/06/14	21.65	Put	Currency Future	7,613.0000	7,674.0000	0.801	0	0	0
13/08/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,083.0000	4,016.0000	(1.641)	0	0	0
13/08/2009	£ / R	2010/06/14	13.00	Call	Currency Future	1,579.0000	1,521.0000	(3.673)	0	0	0
13/08/2009	£ / R	2010/06/14	14.50	Put	Currency Future	1,258.0000	1,290.0000	2.544	0	0	0
13/08/2009	£ / R	2010/06/14	21.95	Put	Currency Future	7,905.0000	7,966.0000	0.772	0	0	0
13/08/2009	£ / R	2010/06/14	17.80	Put	Currency Future	3,967.0000	4,021.0000	1.361	0	0	0
13/08/2009	£ / R	2010/06/14	15.30	Put	Currency Future	1,838.0000	1,878.0000	2.176	0	0	0
13/08/2009	£ / R	2010/06/14	22.20	Put	Currency Future	8,148.0000	8,209.0000	0.749	0	0	0
13/08/2009	£ / R	2010/06/14	19.10	Call	Currency Future	202.0000	192.0000	(4.950)	0	0	0
13/08/2009	£ / R	2010/06/14	16.05	Call	Currency Future	524.0000	502.0000	(4.198)	0	0	0
13/08/2009	£ / R	2010/06/14	13.00	Put	Currency Future	446.0000	457.0000	2.466	0	0	0
13/08/2009	£ / R	2010/06/14	12.40	Put	Currency Future	268.0000	275.0000	2.612	0	0	0
13/08/2009	£ / R	2010/06/14	13.95	Put	Currency Future	910.0000	936.0000	2.857	0	0	0
13/08/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,076.0000	2,015.0000	(2.938)	0	0	0
13/08/2009	£ / R	2010/06/14	17.60	Put	Currency Future	3,785.0000	3,839.0000	1.427	0	0	0
13/08/2009	£ / R	2010/06/14	16.05	Put	Currency Future	2,442.0000	2,488.0000	1.884	0	0	0
13/08/2009	£ / R	2010/06/14	10.00	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
13/08/2009	£ / R	2010/06/14	10.50	Call	Currency Future	3,693.0000	3,625.0000	(1.841)	0	0	0
13/08/2009	£ / R	2010/06/14	13.75	Put	Currency Future	797.0000	821.0000	3.011	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	15.80	Call	Currency Future	567.0000	544.0000	(4.056)	0	0	0
13/08/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,072.0000	1,031.0000	(3.825)	0	0	0
13/08/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,400.0000	1,352.0000	(3.429)	0	0	0
13/08/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,170.0000	5,228.0000	1.122	0	0	0
13/08/2009	£ / R	2010/06/14	17.05	Call	Currency Future	377.0000	359.0000	(4.775)	0	0	0
13/08/2009	£ / R	2010/06/14	19.75	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
13/08/2009	£ / R	2010/06/14	11.00	Put	Currency Future	74.0000	74.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	15.40	Call	Currency Future	648.0000	621.0000	(4.167)	0	0	0
13/08/2009	£ / R	2010/06/14	15.80	Put	Currency Future	2,235.0000	2,280.0000	2.013	0	0	0
13/08/2009	£ / R	2010/06/14	20.35	Put	Currency Future	6,360.0000	6,419.0000	0.928	0	0	0
13/08/2009	£ / R	2010/06/14	16.35	Call	Currency Future	474.0000	453.0000	(4.430)	0	0	0
13/08/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,599.0000	6,659.0000	0.909	0	0	0
13/08/2009	£ / R	2010/06/14	19.45	Put	Currency Future	5,501.0000	5,559.0000	1.054	0	0	0
13/08/2009	£ / R	2010/06/14	17.05	Put	Currency Future	3,295.0000	3,345.0000	1.517	0	0	0
13/08/2009	£ / R	2010/06/14	18.50	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
13/08/2009	£ / R	2010/06/14	15.50	Put	Currency Future	1,994.0000	2,036.0000	2.106	0	0	0
13/08/2009	£ / R	2010/06/14	13.60	Put	Currency Future	716.0000	739.0000	3.212	0	0	0
13/08/2009	£ / R	2010/06/14	16.25	Put	Currency Future	2,609.0000	2,654.0000	1.725	0	0	0
13/08/2009	£ / R	2010/06/14	21.80	Put	Currency Future	7,759.0000	7,820.0000	0.786	0	0	0
13/08/2009	£ / R	2010/06/14	14.30	Call	Currency Future	958.0000	920.0000	(3.967)	0	0	0
13/08/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,561.0000	3,613.0000	1.460	0	0	0
13/08/2009	£ / R	2010/06/14	13.20	Call	Currency Future	1,455.0000	1,405.0000	(3.436)	0	0	0
13/08/2009	£ / R	2010/06/14	10.65	Call	Currency Future	3,547.0000	3,479.0000	(1.917)	0	0	0
13/08/2009	£ / R	2010/06/14	20.60	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0
13/08/2009	£ / R	2010/06/14	21.45	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
13/08/2009	£ / R	2010/06/14	18.05	Call	Currency Future	278.0000	265.0000	(4.676)	0	0	0
13/08/2009	£ / R	2010/06/14	10.00	Call	Currency Future	4,177.0000	4,112.0000	(1.556)	0	0	0
13/08/2009	£ / R	2010/06/14	16.50	Call	Currency Future	451.0000	431.0000	(4.435)	0	0	0
13/08/2009	£ / R	2010/06/14	17.25	Call	Currency Future	354.0000	337.0000	(4.802)	0	0	0
13/08/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,126.0000	1,156.0000	2.664	0	0	0
13/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	769.0000	793.0000	3.121	0	0	0
13/08/2009	£ / R	2010/06/14	18.35	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
13/08/2009	£ / R	2010/06/14	13.20	Put	Currency Future	523.0000	541.0000	3.442	0	0	0
13/08/2009	£ / R	2010/06/14	10.65	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
13/08/2009	£ / R	2010/06/14	17.60	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
13/08/2009	£ / R	2010/06/14	15.05	Put	Currency Future	1,649.0000	1,687.0000	2.304	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	9.50	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
13/08/2009	£ / R	2010/06/14	17.25	Put	Currency Future	3,471.0000	3,523.0000	1.498	0	0	0
13/08/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,695.0000	3,748.0000	1.434	0	0	0
13/08/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,472.0000	4,527.0000	1.230	0	0	0
13/08/2009	£ / R	2010/06/14	11.65	Call	Currency Future	2,614.0000	2,551.0000	(2.410)	0	0	0
13/08/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,484.0000	2,529.0000	1.812	0	0	0
13/08/2009	£ / R	2010/06/14	12.40	Call	Currency Future	2,000.0000	1,939.0000	(3.050)	0	0	0
13/08/2009	£ / R	2010/06/14	13.60	Call	Currency Future	1,248.0000	1,203.0000	(3.606)	0	0	0
13/08/2009	£ / R	2010/06/14	15.95	Call	Currency Future	541.0000	518.0000	(4.251)	0	0	0
13/08/2009	£ / R	2010/06/14	18.25	Call	Currency Future	262.0000	249.0000	(4.962)	0	0	0
13/08/2009	£ / R	2010/06/14	11.80	Put	Currency Future	153.0000	157.0000	2.614	0	0	0
13/08/2009	£ / R	2010/06/14	17.35	Call	Currency Future	343.0000	327.0000	(4.665)	0	0	0
13/08/2009	£ / R	2010/06/14	11.65	Put	Currency Future	132.0000	137.0000	3.788	0	0	0
13/08/2009	£ / R	2010/06/14	16.10	Call	Currency Future	516.0000	494.0000	(4.264)	0	0	0
13/08/2009	£ / R	2010/06/14	18.05	Put	Currency Future	4,196.0000	4,251.0000	1.311	0	0	0
13/08/2009	£ / R	2010/06/14	15.40	Put	Currency Future	1,916.0000	1,957.0000	2.140	0	0	0
13/08/2009	£ / R	2010/06/14	17.15	Call	Currency Future	365.0000	348.0000	(4.658)	0	0	0
13/08/2009	£ / R	2010/06/14	15.95	Put	Currency Future	2,359.0000	2,404.0000	1.908	0	0	0
13/08/2009	£ / R	2010/06/14	18.25	Put	Currency Future	4,380.0000	4,434.0000	1.233	0	0	0
13/08/2009	£ / R	2010/06/14	11.80	Call	Currency Future	2,485.0000	2,421.0000	(2.575)	0	0	0
13/08/2009	£ / R	2010/06/14	10.30	Call	Currency Future	3,889.0000	3,820.0000	(1.774)	0	0	0
13/08/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,692.0000	2,739.0000	1.746	0	0	0
13/08/2009	£ / R	2010/06/14	10.10	Put	Currency Future	50.0000	52.0000	4.000	0	0	0
13/08/2009	£ / R	2010/06/14	15.05	Call	Currency Future	731.0000	701.0000	(4.104)	0	0	0
13/08/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,383.0000	3,434.0000	1.508	0	0	0
13/08/2009	£ / R	2010/06/14	16.25	Call	Currency Future	491.0000	469.0000	(4.481)	0	0	0
13/08/2009	£ / R	2010/06/14	10.80	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
13/08/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,032.0000	992.0000	(3.876)	0	0	0
13/08/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,038.0000	1,977.0000	(2.993)	0	0	0
13/08/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,658.0000	2,595.0000	(2.370)	0	0	0
13/08/2009	£ / R	2010/06/14	21.45	Put	Currency Future	7,419.0000	7,480.0000	0.822	0	0	0
13/08/2009	£ / R	2010/06/14	12.55	Put	Currency Future	307.0000	315.0000	2.606	0	0	0
13/08/2009	£ / R	2010/06/14	18.65	Call	Currency Future	231.0000	220.0000	(4.762)	0	0	0
13/08/2009	£ / R	2010/06/14	13.75	Call	Currency Future	1,179.0000	1,135.0000	(3.732)	0	0	0
13/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,255.0000	3,187.0000	(2.089)	0	0	0
13/08/2009	£ / R	2010/06/14	15.25	Put	Currency Future	1,800.0000	1,840.0000	2.222	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	10.80	Call	Currency Future	3,401.0000	3,333.0000	(1.999)	0	0	0
13/08/2009	£ / R	2010/06/14	10.30	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
13/08/2009	£ / R	2010/06/14	20.35	Call	Currency Future	142.0000	133.0000	(6.338)	0	0	0
13/08/2009	£ / R	2010/06/14	13.70	Call	Currency Future	1,201.0000	1,157.0000	(3.664)	0	0	0
13/08/2009	£ / R	2010/06/14	15.35	Call	Currency Future	659.0000	632.0000	(4.097)	0	0	0
13/08/2009	£ / R	2010/06/14	21.65	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
13/08/2009	£ / R	2010/06/14	11.60	Put	Currency Future	126.0000	130.0000	3.175	0	0	0
13/08/2009	£ / R	2010/06/14	9.50	Call	Currency Future	4,655.0000	4,589.0000	(1.418)	0	0	0
13/08/2009	£ / R	2010/06/14	18.65	Put	Currency Future	4,749.0000	4,805.0000	1.179	0	0	0
13/08/2009	£ / R	2010/06/14	9.90	Put	Currency Future	39.0000	42.0000	7.692	0	0	0
13/08/2009	£ / R	2010/06/14	19.80	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
13/08/2009	£ / R	2010/06/14	13.90	Put	Currency Future	881.0000	907.0000	2.951	0	0	0
13/08/2009	£ / R	2010/06/14	15.35	Put	Currency Future	1,877.0000	1,918.0000	2.184	0	0	0
13/08/2009	£ / R	2010/06/14	19.65	Call	Currency Future	173.0000	164.0000	(5.202)	0	0	0
13/08/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,514.0000	1,461.0000	(3.501)	0	0	0
13/08/2009	£ / R	2010/06/14	9.55	Call	Currency Future	4,607.0000	4,541.0000	(1.433)	0	0	0
13/08/2009	£ / R	2010/06/14	20.15	Call	Currency Future	151.0000	142.0000	(5.960)	0	0	0
13/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,611.0000	1,554.0000	(3.538)	0	0	0
13/08/2009	£ / R	2010/06/14	12.75	Put	Currency Future	365.0000	374.0000	2.466	0	0	0
13/08/2009	£ / R	2010/06/14	17.80	Call	Currency Future	299.0000	285.0000	(4.682)	0	0	0
13/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,113.0000	1,071.0000	(3.774)	0	0	0
13/08/2009	£ / R	2010/06/14	12.35	Put	Currency Future	256.0000	263.0000	2.734	0	0	0
13/08/2009	£ / R	2010/06/14	19.65	Put	Currency Future	5,691.0000	5,750.0000	1.037	0	0	0
13/08/2009	£ / R	2010/06/14	13.10	Put	Currency Future	482.0000	496.0000	2.905	0	0	0
13/08/2009	£ / R	2010/06/14	19.55	Call	Currency Future	178.0000	169.0000	(5.056)	0	0	0
13/08/2009	£ / R	2010/06/14	19.90	Put	Currency Future	5,929.0000	5,989.0000	1.012	0	0	0
13/08/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,114.0000	2,157.0000	2.034	0	0	0
13/08/2009	£ / R	2010/06/14	16.00	Call	Currency Future	532.0000	510.0000	(4.135)	0	0	0
13/08/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,158.0000	1,189.0000	2.677	0	0	0
13/08/2009	£ / R	2010/06/14	13.90	Call	Currency Future	1,113.0000	1,071.0000	(3.774)	0	0	0
13/08/2009	£ / R	2010/06/14	19.55	Put	Currency Future	5,596.0000	5,654.0000	1.036	0	0	0
13/08/2009	£ / R	2010/06/14	15.65	Call	Currency Future	596.0000	571.0000	(4.195)	0	0	0
13/08/2009	£ / R	2010/06/14	15.00	Put	Currency Future	1,611.0000	1,649.0000	2.359	0	0	0
13/08/2009	£ / R	2010/06/14	19.80	Put	Currency Future	5,834.0000	5,893.0000	1.011	0	0	0
13/08/2009	£ / R	2010/06/14	22.35	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
13/08/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,000.0000	1,028.0000	2.800	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	21.55	Put	Currency Future	7,516.0000	7,577.0000	0.812	0	0	0
13/08/2009	£ / R	2010/06/14	16.90	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
13/08/2009	£ / R	2010/06/14	12.65	Put	Currency Future	335.0000	343.0000	2.388	0	0	0
13/08/2009	£ / R	2010/06/14	16.00	Put	Currency Future	2,400.0000	2,446.0000	1.917	0	0	0
13/08/2009	£ / R	2010/06/14	9.80	Call	Currency Future	4,367.0000	4,302.0000	(1.488)	0	0	0
13/08/2009	£ / R	2010/06/14	22.35	Put	Currency Future	8,294.0000	8,355.0000	0.735	0	0	0
13/08/2009	£ / R	2010/06/14	9.55	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
13/08/2009	£ / R	2010/06/14	16.90	Put	Currency Future	3,163.0000	3,213.0000	1.581	0	0	0
13/08/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,817.0000	1,758.0000	(3.247)	0	0	0
13/08/2009	£ / R	2010/06/14	17.00	Put	Currency Future	3,251.0000	3,301.0000	1.538	0	0	0
13/08/2009	£ / R	2010/06/14	9.80	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
13/08/2009	£ / R	2010/06/14	15.85	Call	Currency Future	558.0000	535.0000	(4.122)	0	0	0
13/08/2009	£ / R	2010/06/14	14.00	Put	Currency Future	940.0000	966.0000	2.766	0	0	0
13/08/2009	£ / R	2010/06/14	10.55	Put	Currency Future	62.0000	62.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	18.40	Call	Currency Future	250.0000	237.0000	(5.200)	0	0	0
13/08/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,984.0000	5,917.0000	(1.120)	0	0	0
13/08/2009	£ / R	2010/06/14	13.70	Put	Currency Future	769.0000	793.0000	3.121	0	0	0
13/08/2009	£ / R	2010/06/14	17.00	Call	Currency Future	383.0000	365.0000	(4.700)	0	0	0
13/08/2009	£ / R	2010/06/14	21.80	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
13/08/2009	£ / R	2010/06/14	20.10	Put	Currency Future	6,121.0000	6,180.0000	0.964	0	0	0
13/08/2009	£ / R	2010/06/14	10.45	Call	Currency Future	3,742.0000	3,674.0000	(1.817)	0	0	0
13/08/2009	£ / R	2010/06/14	10.55	Call	Currency Future	3,645.0000	3,576.0000	(1.893)	0	0	0
13/08/2009	£ / R	2010/06/14	18.40	Put	Currency Future	4,518.0000	4,573.0000	1.217	0	0	0
13/08/2009	£ / R	2010/06/14	8.15	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
13/08/2009	£ / R	2010/06/14	15.25	Call	Currency Future	682.0000	654.0000	(4.106)	0	0	0
13/08/2009	£ / R	2010/06/14	11.35	Put	Currency Future	97.0000	102.0000	5.155	0	0	0
13/08/2009	£ / R	2010/06/14	13.65	Call	Currency Future	1,225.0000	1,180.0000	(3.673)	0	0	0
13/08/2009	£ / R	2010/06/14	20.10	Call	Currency Future	153.0000	145.0000	(5.229)	0	0	0
13/08/2009	£ / R	2010/06/14	11.55	Put	Currency Future	120.0000	124.0000	3.333	0	0	0
13/08/2009	£ / R	2010/06/14	19.90	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
13/08/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,169.0000	6,228.0000	0.956	0	0	0
13/08/2009	£ / R	2010/06/14	15.00	Call	Currency Future	744.0000	713.0000	(4.167)	0	0	0
13/08/2009	£ / R	2010/06/14	17.55	Call	Currency Future	322.0000	307.0000	(4.658)	0	0	0
13/08/2009	£ / R	2010/06/14	15.85	Put	Currency Future	2,276.0000	2,321.0000	1.977	0	0	0
13/08/2009	£ / R	2010/06/14	14.05	Put	Currency Future	970.0000	997.0000	2.784	0	0	0
13/08/2009	£ / R	2010/06/14	22.10	Call	Currency Future	83.0000	77.0000	(7.229)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R 2010/06/14	9.45	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
13/08/2009	£ / R 2010/06/14	11.55	Call	Currency Future	2,702.0000	2,639.0000	(2.332)	0	0	0
13/08/2009	£ / R 2010/06/14	9.65	Call	Currency Future	4,510.0000	4,445.0000	(1.441)	0	0	0
13/08/2009	£ / R 2010/06/14	17.55	Put	Currency Future	3,740.0000	3,793.0000	1.417	0	0	0
13/08/2009	£ / R 2010/06/14	17.85	Call	Currency Future	295.0000	281.0000	(4.746)	0	0	0
13/08/2009	£ / R 2010/06/14	14.05	Call	Currency Future	1,052.0000	1,011.0000	(3.897)	0	0	0
13/08/2009	£ / R 2010/06/14	10.25	Put	Currency Future	56.0000	55.0000	(1.786)	0	0	0
13/08/2009	£ / R 2010/06/14	11.15	Call	Currency Future	3,061.0000	2,998.0000	(2.058)	0	0	0
13/08/2009	£ / R 2010/06/14	14.75	Call	Currency Future	813.0000	780.0000	(4.059)	0	0	0
13/08/2009	£ / R 2010/06/14	17.85	Put	Currency Future	4,013.0000	4,067.0000	1.346	0	0	0
13/08/2009	£ / R 2010/06/14	14.35	Call	Currency Future	940.0000	903.0000	(3.936)	0	0	0
13/08/2009	£ / R 2010/06/14	13.65	Put	Currency Future	742.0000	765.0000	3.100	0	0	0
13/08/2009	£ / R 2010/06/14	22.10	Put	Currency Future	8,051.0000	8,112.0000	0.758	0	0	0
13/08/2009	£ / R 2010/06/14	12.55	Call	Currency Future	1,889.0000	1,829.0000	(3.176)	0	0	0
13/08/2009	£ / R 2010/06/14	11.15	Put	Currency Future	78.0000	83.0000	6.410	0	0	0
13/08/2009	£ / R 2010/06/14	13.70	Call	Currency Future	1,201.0000	1,157.0000	(3.664)	0	0	0
13/08/2009	£ / R 2010/06/14	11.40	Put	Currency Future	103.0000	107.0000	3.883	0	0	0
13/08/2009	£ / R 2010/06/14	11.30	Call	Currency Future	2,924.0000	2,862.0000	(2.120)	0	0	0
13/08/2009	£ / R 2010/06/14	19.85	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
13/08/2009	£ / R 2010/06/14	14.25	Put	Currency Future	1,094.0000	1,123.0000	2.651	0	0	0
13/08/2009	£ / R 2010/06/14	18.10	Put	Currency Future	4,242.0000	4,297.0000	1.297	0	0	0
13/08/2009	£ / R 2010/06/14	10.45	Put	Currency Future	60.0000	60.0000	-	0	0	0
13/08/2009	£ / R 2010/06/14	9.65	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
13/08/2009	£ / R 2010/06/14	11.35	Call	Currency Future	2,879.0000	2,817.0000	(2.154)	0	0	0
13/08/2009	£ / R 2010/06/14	20.30	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
13/08/2009	£ / R 2010/06/14	13.90	Put	Currency Future	881.0000	907.0000	2.951	0	0	0
13/08/2009	£ / R 2010/06/14	18.10	Call	Currency Future	274.0000	261.0000	(4.745)	0	0	0
13/08/2009	£ / R 2010/06/14	11.45	Call	Currency Future	2,790.0000	2,727.0000	(2.258)	0	0	0
13/08/2009	£ / R 2010/06/14	17.75	Put	Currency Future	3,921.0000	3,975.0000	1.377	0	0	0
13/08/2009	£ / R 2010/06/14	11.25	Call	Currency Future	2,970.0000	2,907.0000	(2.121)	0	0	0
13/08/2009	£ / R 2010/06/14	11.45	Put	Currency Future	108.0000	113.0000	4.630	0	0	0
13/08/2009	£ / R 2010/06/14	10.90	Put	Currency Future	71.0000	71.0000	-	0	0	0
13/08/2009	£ / R 2010/06/14	17.75	Call	Currency Future	304.0000	289.0000	(4.934)	0	0	0
13/08/2009	£ / R 2010/06/14	21.85	Put	Currency Future	7,807.0000	7,869.0000	0.794	0	0	0
13/08/2009	£ / R 2010/06/14	14.25	Call	Currency Future	976.0000	938.0000	(3.893)	0	0	0
13/08/2009	£ / R 2010/06/14	20.25	Put	Currency Future	6,264.0000	6,323.0000	0.942	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	19.45	Call	Currency Future	183.0000	174.0000	(4.918)	0	0	0
13/08/2009	£ / R	2010/06/14	18.00	Put	Currency Future	4,150.0000	4,205.0000	1.325	0	0	0
13/08/2009	£ / R	2010/06/14	14.75	Put	Currency Future	1,431.0000	1,466.0000	2.446	0	0	0
13/08/2009	£ / R	2010/06/14	19.85	Put	Currency Future	5,882.0000	5,941.0000	1.003	0	0	0
13/08/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,013.0000	974.0000	(3.850)	0	0	0
13/08/2009	£ / R	2010/06/14	20.25	Call	Currency Future	146.0000	138.0000	(5.479)	0	0	0
13/08/2009	£ / R	2010/06/14	12.45	Put	Currency Future	281.0000	288.0000	2.491	0	0	0
13/08/2009	£ / R	2010/06/14	18.00	Call	Currency Future	282.0000	269.0000	(4.610)	0	0	0
13/08/2009	£ / R	2010/06/14	16.75	Put	Currency Future	3,033.0000	3,082.0000	1.616	0	0	0
13/08/2009	£ / R	2010/06/14	21.85	Call	Currency Future	89.0000	83.0000	(6.742)	0	0	0
13/08/2009	£ / R	2010/06/14	14.20	Call	Currency Future	994.0000	955.0000	(3.924)	0	0	0
13/08/2009	£ / R	2010/06/14	12.25	Put	Currency Future	233.0000	239.0000	2.575	0	0	0
13/08/2009	£ / R	2010/06/14	12.45	Call	Currency Future	1,963.0000	1,902.0000	(3.107)	0	0	0
13/08/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,374.0000	1,326.0000	(3.493)	0	0	0
13/08/2009	£ / R	2010/06/14	10.75	Call	Currency Future	3,449.0000	3,381.0000	(1.972)	0	0	0
13/08/2009	£ / R	2010/06/14	15.75	Put	Currency Future	2,195.0000	2,239.0000	2.005	0	0	0
13/08/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,031.0000	1,059.0000	2.716	0	0	0
13/08/2009	£ / R	2010/06/14	12.25	Call	Currency Future	2,115.0000	2,053.0000	(2.931)	0	0	0
13/08/2009	£ / R	2010/06/14	21.55	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
13/08/2009	£ / R	2010/06/14	9.75	Put	Currency Future	32.0000	35.0000	9.375	0	0	0
13/08/2009	£ / R	2010/06/14	15.75	Call	Currency Future	577.0000	553.0000	(4.159)	0	0	0
13/08/2009	£ / R	2010/06/14	14.20	Put	Currency Future	1,062.0000	1,091.0000	2.731	0	0	0
13/08/2009	£ / R	2010/06/14	18.20	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
13/08/2009	£ / R	2010/06/14	10.75	Put	Currency Future	67.0000	67.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	16.75	Call	Currency Future	415.0000	396.0000	(4.578)	0	0	0
13/08/2009	£ / R	2010/06/14	15.60	Put	Currency Future	2,074.0000	2,117.0000	2.073	0	0	0
13/08/2009	£ / R	2010/06/14	10.25	Call	Currency Future	3,938.0000	3,869.0000	(1.752)	0	0	0
13/08/2009	£ / R	2010/06/14	9.45	Call	Currency Future	4,704.0000	4,638.0000	(1.403)	0	0	0
13/08/2009	£ / R	2010/06/14	17.20	Put	Currency Future	3,427.0000	3,478.0000	1.488	0	0	0
13/08/2009	£ / R	2010/06/14	15.70	Call	Currency Future	586.0000	562.0000	(4.096)	0	0	0
13/08/2009	£ / R	2010/06/14	9.75	Call	Currency Future	4,414.0000	4,349.0000	(1.473)	0	0	0
13/08/2009	£ / R	2010/06/14	10.35	Put	Currency Future	58.0000	57.0000	(1.724)	0	0	0
13/08/2009	£ / R	2010/06/14	11.30	Put	Currency Future	92.0000	97.0000	5.435	0	0	0
13/08/2009	£ / R	2010/06/14	16.60	Call	Currency Future	436.0000	416.0000	(4.587)	0	0	0
13/08/2009	£ / R	2010/06/14	18.20	Put	Currency Future	4,334.0000	4,388.0000	1.246	0	0	0
13/08/2009	£ / R	2010/06/14	22.00	Put	Currency Future	7,954.0000	8,015.0000	0.767	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R	2010/06/14	15.70	Put	Currency Future	2,154.0000	2,198.0000	2.043	0	0	0
13/08/2009	£ / R	2010/06/14	11.75	Call	Currency Future	2,528.0000	2,464.0000	(2.532)	0	0	0
13/08/2009	£ / R	2010/06/14	9.35	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
13/08/2009	£ / R	2010/06/14	11.25	Put	Currency Future	87.0000	92.0000	5.747	0	0	0
13/08/2009	£ / R	2010/06/14	13.35	Put	Currency Future	591.0000	611.0000	3.384	0	0	0
13/08/2009	£ / R	2010/06/14	12.75	Call	Currency Future	1,747.0000	1,688.0000	(3.377)	0	0	0
13/08/2009	£ / R	2010/06/14	11.40	Call	Currency Future	2,835.0000	2,772.0000	(2.222)	0	0	0
13/08/2009	£ / R	2010/06/14	18.60	Put	Currency Future	4,703.0000	4,759.0000	1.191	0	0	0
13/08/2009	£ / R	2010/06/14	11.75	Put	Currency Future	146.0000	150.0000	2.740	0	0	0
13/08/2009	£ / R	2010/06/14	20.30	Put	Currency Future	6,312.0000	6,371.0000	0.935	0	0	0
13/08/2009	£ / R	2010/06/14	16.60	Put	Currency Future	2,904.0000	2,952.0000	1.653	0	0	0
13/08/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,156.0000	1,113.0000	(3.720)	0	0	0
13/08/2009	£ / R	2010/06/14	9.90	Call	Currency Future	4,271.0000	4,207.0000	(1.498)	0	0	0
13/08/2009	£ / R	2010/06/14	22.30	Call	Currency Future	77.0000	71.0000	(7.792)	0	0	0
13/08/2009	£ / R	2010/06/14	13.80	Put	Currency Future	824.0000	849.0000	3.034	0	0	0
13/08/2009	£ / R	2010/06/14	10.90	Call	Currency Future	3,303.0000	3,235.0000	(2.059)	0	0	0
13/08/2009	£ / R	2010/06/14	17.20	Call	Currency Future	359.0000	343.0000	(4.457)	0	0	0
13/08/2009	£ / R	2010/06/14	13.25	Call	Currency Future	1,427.0000	1,378.0000	(3.434)	0	0	0
13/08/2009	£ / R	2010/06/14	10.40	Call	Currency Future	3,791.0000	3,723.0000	(1.794)	0	0	0
13/08/2009	£ / R	2010/06/14	22.30	Put	Currency Future	8,245.0000	8,306.0000	0.740	0	0	0
13/08/2009	£ / R	2010/06/14	13.50	Call	Currency Future	1,297.0000	1,250.0000	(3.624)	0	0	0
13/08/2009	£ / R	2010/06/14	10.40	Put	Currency Future	59.0000	58.0000	(1.695)	0	0	0
13/08/2009	£ / R	2010/06/14	15.60	Call	Currency Future	606.0000	581.0000	(4.125)	0	0	0
13/08/2009	£ / R	2010/06/14	13.50	Put	Currency Future	665.0000	686.0000	3.158	0	0	0
13/08/2009	£ / R	2010/06/14	17.40	Put	Currency Future	3,605.0000	3,658.0000	1.470	0	0	0
13/08/2009	£ / R	2010/06/14	12.10	Put	Currency Future	202.0000	206.0000	1.980	0	0	0
13/08/2009	£ / R	2010/06/14	13.25	Put	Currency Future	545.0000	564.0000	3.486	0	0	0
13/08/2009	£ / R	2010/06/14	17.40	Call	Currency Future	337.0000	322.0000	(4.451)	0	0	0
13/08/2009	£ / R	2010/06/14	14.40	Call	Currency Future	923.0000	887.0000	(3.900)	0	0	0
13/08/2009	£ / R	2010/06/14	11.10	Call	Currency Future	3,109.0000	3,044.0000	(2.091)	0	0	0
13/08/2009	£ / R	2010/06/14	14.40	Put	Currency Future	1,191.0000	1,222.0000	2.603	0	0	0
13/08/2009	£ / R	2010/06/14	11.10	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
13/08/2009	£ / R	2010/06/14	21.40	Put	Currency Future	7,370.0000	7,431.0000	0.828	0	0	0
13/08/2009	£ / R	2010/06/14	16.40	Put	Currency Future	2,734.0000	2,781.0000	1.719	0	0	0
13/08/2009	£ / R	2010/06/14	12.10	Call	Currency Future	2,234.0000	2,171.0000	(2.820)	0	0	0
13/08/2009	£ / R	2010/06/14	16.40	Call	Currency Future	466.0000	445.0000	(4.506)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	£ / R 2010/06/14	14.60	Put	Currency Future	1,326.0000	1,359.0000	2.489	0	0	0
13/08/2009	£ / R 2010/06/14	10.35	Call	Currency Future	3,840.0000	3,772.0000	(1.771)	0	0	0
13/08/2009	£ / R 2010/06/14	10.15	Call	Currency Future	4,036.0000	3,967.0000	(1.710)	0	0	0
13/08/2009	£ / R 2010/06/14	18.60	Call	Currency Future	235.0000	223.0000	(5.106)	0	0	0
13/08/2009	£ / R 2010/06/14	12.15	Put	Currency Future	211.0000	217.0000	2.844	0	0	0
13/08/2009	£ / R 2010/06/14	9.70	Call	Currency Future	4,462.0000	4,397.0000	(1.457)	0	0	0
13/08/2009	£ / R 2010/06/14	15.90	Call	Currency Future	549.0000	527.0000	(4.007)	0	0	0
13/08/2009	£ / R 2010/06/14	12.15	Call	Currency Future	2,193.0000	2,131.0000	(2.827)	0	0	0
13/08/2009	£ / R 2010/06/14	19.40	Put	Currency Future	5,453.0000	5,512.0000	1.082	0	0	0
13/08/2009	£ / R 2010/06/14	16.20	Call	Currency Future	499.0000	477.0000	(4.409)	0	0	0
13/08/2009	£ / R 2010/06/14	15.90	Put	Currency Future	2,317.0000	2,362.0000	1.942	0	0	0
13/08/2009	£ / R 2010/06/14	13.15	Call	Currency Future	1,483.0000	1,433.0000	(3.372)	0	0	0
13/08/2009	£ / R 2010/06/14	21.40	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
13/08/2009	£ / R 2010/06/14	10.70	Call	Currency Future	3,498.0000	3,430.0000	(1.944)	0	0	0
13/08/2009	£ / R 2010/06/14	17.90	Call	Currency Future	290.0000	277.0000	(4.483)	0	0	0
13/08/2009	£ / R 2010/06/14	10.15	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
13/08/2009	£ / R 2010/06/14	19.40	Call	Currency Future	186.0000	176.0000	(5.376)	0	0	0
13/08/2009	£ / R 2010/06/14	16.20	Put	Currency Future	2,567.0000	2,613.0000	1.792	0	0	0
13/08/2009	£ / R 2010/06/14	14.60	Call	Currency Future	858.0000	824.0000	(3.963)	0	0	0
13/08/2009	£ / R 2010/06/14	17.90	Put	Currency Future	4,058.0000	4,113.0000	1.355	0	0	0
13/08/2009	£ / R 2010/06/14	13.15	Put	Currency Future	501.0000	518.0000	3.393	0	0	0
13/08/2009	£ / R 2010/06/14	10.70	Put	Currency Future	66.0000	66.0000	-	0	0	0
13/08/2009	£ / R 2010/06/14	9.35	Call	Currency Future	4,801.0000	4,734.0000	(1.396)	0	0	0
13/08/2009	£ / R 2010/06/14	21.90	Call	Currency Future	88.0000	82.0000	(6.818)	0	0	0
13/08/2009	£ / R 2010/06/14	11.70	Put	Currency Future	139.0000	143.0000	2.878	0	0	0
13/08/2009	£ / R 2010/06/14	17.65	Put	Currency Future	3,831.0000	3,884.0000	1.383	0	0	0
13/08/2009	£ / R 2010/06/14	11.70	Call	Currency Future	2,571.0000	2,507.0000	(2.489)	0	0	0
13/08/2009	£ / R 2010/06/14	17.65	Call	Currency Future	313.0000	298.0000	(4.792)	0	0	0
13/08/2009	£ / R 2010/06/14	12.70	Call	Currency Future	1,782.0000	1,723.0000	(3.311)	0	0	0
13/08/2009	£ / R 2010/06/14	16.65	Put	Currency Future	2,947.0000	2,995.0000	1.629	0	0	0
13/08/2009	£ / R 2010/06/14	21.90	Put	Currency Future	7,856.0000	7,918.0000	0.789	0	0	0
13/08/2009	£ / R 2010/06/14	11.85	Call	Currency Future	2,443.0000	2,379.0000	(2.620)	0	0	0
13/08/2009	£ / R 2010/06/14	18.15	Put	Currency Future	4,288.0000	4,343.0000	1.283	0	0	0
13/08/2009	£ / R 2010/06/14	21.70	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
13/08/2009	£ / R 2010/06/14	22.15	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
13/08/2009	£ / R 2010/06/14	17.70	Call	Currency Future	308.0000	294.0000	(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
13/08/2009	£ / R	2010/06/14	18.15	Call	Currency Future	270.0000	257.0000	(4.815)	0	0	0
13/08/2009	£ / R	2010/06/14	19.70	Call	Currency Future	171.0000	162.0000	(5.263)	0	0	0
13/08/2009	£ / R	2010/06/14	16.15	Call	Currency Future	508.0000	485.0000	(4.528)	0	0	0
13/08/2009	£ / R	2010/06/14	19.70	Put	Currency Future	5,738.0000	5,798.0000	1.046	0	0	0
13/08/2009	£ / R	2010/06/14	16.15	Put	Currency Future	2,526.0000	2,571.0000	1.781	0	0	0
13/08/2009	£ / R	2010/06/14	21.70	Put	Currency Future	7,661.0000	7,723.0000	0.809	0	0	0
13/08/2009	£ / R	2010/06/14	22.15	Put	Currency Future	8,100.0000	8,161.0000	0.753	0	0	0
13/08/2009	£ / R	2010/06/14	17.70	Put	Currency Future	3,876.0000	3,930.0000	1.393	0	0	0
13/08/2009	£ / R	2010/06/14	22.00	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
13/08/2009	£ / R	2010/06/14	9.60	Call	Currency Future	4,559.0000	4,493.0000	(1.448)	0	0	0
13/08/2009	£ / R	2010/06/14	16.65	Call	Currency Future	429.0000	409.0000	(4.662)	0	0	0
13/08/2009	£ / R	2010/06/14	20.00	Call	Currency Future	157.0000	149.0000	(5.096)	0	0	0
13/08/2009	£ / R	2010/06/14	9.60	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
13/08/2009	£ / R	2010/06/14	20.00	Put	Currency Future	6,025.0000	6,085.0000	0.996	0	0	0
13/08/2009	£ / R	2010/06/14	10.60	Call	Currency Future	3,596.0000	3,527.0000	(1.919)	0	0	0
13/08/2009	£ / R	2010/06/14	12.60	Call	Currency Future	1,853.0000	1,793.0000	(3.238)	0	0	0
13/08/2009	£ / R	2010/06/14	19.60	Put	Currency Future	5,643.0000	5,702.0000	1.046	0	0	0
13/08/2009	£ / R	2010/06/14	12.60	Put	Currency Future	321.0000	329.0000	2.492	0	0	0
13/08/2009	£ / R	2010/06/14	9.85	Call	Currency Future	4,319.0000	4,254.0000	(1.505)	0	0	0
13/08/2009	£ / R	2010/06/14	10.60	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
13/08/2009	£ / R	2010/06/14	11.85	Put	Currency Future	160.0000	164.0000	2.500	0	0	0
13/08/2009	£ / R	2010/06/14	21.60	Call	Currency Future	96.0000	90.0000	(6.250)	0	0	0
13/08/2009	£ / R	2010/06/14	9.85	Put	Currency Future	37.0000	40.0000	8.108	0	0	0
13/08/2009	£ / R	2010/06/14	10.85	Put	Currency Future	70.0000	70.0000	-	0	0	0
13/08/2009	£ / R	2010/06/14	10.85	Call	Currency Future	3,352.0000	3,284.0000	(2.029)	0	0	0
13/08/2009	£ / R	2010/06/14	12.70	Put	Currency Future	350.0000	358.0000	2.286	0	0	0
13/08/2009	£ / R	2010/06/14	9.70	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
13/08/2009	£ / R	2010/06/14	15.20	Call	Currency Future	694.0000	665.0000	(4.179)	0	0	0
13/08/2009	£ / R	2010/06/14	15.20	Put	Currency Future	1,761.0000	1,801.0000	2.271	0	0	0
13/08/2009	£ / R	2010/06/14	21.60	Put	Currency Future	7,564.0000	7,625.0000	0.806	0	0	0
13/08/2009	£ / R	2010/06/14	19.60	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
13/08/2009	£ / R	2010/06/14	11.90	Call	Currency Future	2,400.0000	2,336.0000	(2.667)	0	0	0
13/08/2009	£ / R	2010/06/14	10.05	Call	Currency Future	4,130.0000	4,065.0000	(1.574)	0	0	0
13/08/2009	£ / R	2010/06/14	18.55	Put	Currency Future	4,656.0000	4,712.0000	1.203	0	0	0
13/08/2009	£ / R	2010/06/14	18.55	Call	Currency Future	239.0000	227.0000	(5.021)	0	0	0
13/08/2009	£ / R	2010/06/14	11.05	Put	Currency Future	76.0000	75.0000	(1.316)	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
13/08/2009	£ / R	2010/06/14	11.05	Call	Currency Future	3,158.0000	3,090.0000	(2.153)	0	0	0
13/08/2009	£ / R	2010/06/14	10.05	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
13/08/2009	£ / R	2010/06/14	12.05	Call	Currency Future	2,275.0000	2,211.0000	(2.813)	0	0	0
13/08/2009	£ / R	2010/06/14	12.05	Put	Currency Future	193.0000	196.0000	1.554	0	0	0
13/08/2009	£ / R	2010/06/14	13.05	Call	Currency Future	1,546.0000	1,489.0000	(3.687)	0	0	0
13/08/2009	£ / R	2010/06/14	13.05	Put	Currency Future	464.0000	475.0000	2.371	0	0	0
13/08/2009	£ / R	2010/06/14	16.55	Put	Currency Future	2,861.0000	2,909.0000	1.678	0	0	0
13/08/2009	£ / R	2010/06/14	16.55	Call	Currency Future	443.0000	423.0000	(4.515)	0	0	0
13/08/2009	£ / R	2010/06/14	15.55	Call	Currency Future	616.0000	591.0000	(4.058)	0	0	0
13/08/2009	£ / R	2010/06/14	15.55	Put	Currency Future	2,034.0000	2,076.0000	2.065	0	0	0
13/08/2009	£ / R	2010/06/14	11.90	Put	Currency Future	168.0000	172.0000	2.381	0	0	0
13/08/2009	£ / R	2010/06/14	12.90	Call	Currency Future	1,645.0000	1,587.0000	(3.526)	0	0	0
13/08/2009	£ / R	2010/06/14	12.90	Put	Currency Future	412.0000	422.0000	2.427	0	0	0
13/08/2009	£ / R	2010/06/14	12.95	Put	Currency Future	429.0000	439.0000	2.331	0	0	0
13/08/2009	£ / R	2010/06/14	12.95	Call	Currency Future	1,611.0000	1,554.0000	(3.538)	0	0	0
13/08/2009	£ / R	2010/06/14	11.95	Put	Currency Future	176.0000	180.0000	2.273	0	0	0
13/08/2009	£ / R	2010/06/14	10.95	Put	Currency Future	73.0000	72.0000	(1.370)	0	0	0
13/08/2009	£ / R	2010/06/14	10.95	Call	Currency Future	3,255.0000	3,187.0000	(2.089)	0	0	0
13/08/2009	£ / R	2010/06/14	11.95	Call	Currency Future	2,358.0000	2,294.0000	(2.714)	0	0	0
13/08/2009	£ / R	2010/06/14	15.45	Call	Currency Future	637.0000	611.0000	(4.082)	0	0	0
13/08/2009	£ / R	2010/06/14	15.45	Put	Currency Future	1,955.0000	1,996.0000	2.097	0	0	0
13/08/2009	£ / R	2010/06/14	16.45	Call	Currency Future	459.0000	438.0000	(4.575)	0	0	0
13/08/2009	£ / R	2010/06/14	18.45	Put	Currency Future	4,564.0000	4,619.0000	1.205	0	0	0
13/08/2009	£ / R	2010/06/14	18.45	Call	Currency Future	246.0000	234.0000	(4.878)	0	0	0
13/08/2009	£ / R	2010/06/14	17.45	Put	Currency Future	3,650.0000	3,703.0000	1.452	0	0	0
13/08/2009	£ / R	2010/06/14	9.95	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
13/08/2009	£ / R	2010/06/14	16.45	Put	Currency Future	2,776.0000	2,824.0000	1.729	0	0	0
13/08/2009	£ / R	2010/06/14	17.45	Call	Currency Future	332.0000	317.0000	(4.518)	0	0	0
13/08/2009	£ / R	2010/06/14	9.95	Call	Currency Future	4,224.0000	4,159.0000	(1.539)	0	0	0
13/08/2009	€ / R	2009/09/14			Currency Future	11.5455	11.5349	(0.092)	0.0000	0.0000	21,071
13/08/2009	€ / R	2009/09/14	15.55	Put	Currency Future	4,006.0000	4,017.0000	0.275	0	0	0
13/08/2009	€ / R	2009/09/14	12.35	Put	Currency Future	876.0000	882.0000	0.685	0	0	0
13/08/2009	€ / R	2009/09/14	19.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/08/2009	€ / R	2009/09/14	9.20	Call	Currency Future	2,348.0000	2,337.0000	(0.468)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,265.0000	2,275.0000	0.442	0	0	0
13/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/08/2009	€ / R	2009/09/14	19.05	Put	Currency Future	7,505.0000	7,515.0000	0.133	0	0	0
13/08/2009	€ / R	2009/09/14	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	703.0000	707.0000	0.569	0	0	0
13/08/2009	€ / R	2009/09/14	11.90	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
13/08/2009	€ / R	2009/09/14	19.65	Put	Currency Future	8,105.0000	8,115.0000	0.123	0	0	0
13/08/2009	€ / R	2009/09/14	12.50	Put	Currency Future	1,011.0000	1,019.0000	0.791	0	0	0
13/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,860.0000	2,870.0000	0.350	0	0	0
13/08/2009	€ / R	2009/09/14	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,150.0000	1,158.0000	0.696	0	0	0
13/08/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,773.0000	1,783.0000	0.564	0	0	0
13/08/2009	€ / R	2009/09/14	15.60	Put	Currency Future	4,056.0000	4,067.0000	0.271	0	0	0
13/08/2009	€ / R	2009/09/14	19.20	Put	Currency Future	7,655.0000	7,665.0000	0.131	0	0	0
13/08/2009	€ / R	2009/09/14	15.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
13/08/2009	€ / R	2009/09/14	11.80	Put	Currency Future	428.0000	428.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	17.65	Put	Currency Future	6,105.0000	6,116.0000	0.180	0	0	0
13/08/2009	€ / R	2009/09/14	11.35	Put	Currency Future	180.0000	178.0000	(1.111)	0	0	0
13/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	8.20	Call	Currency Future	3,346.0000	3,335.0000	(0.329)	0	0	0
13/08/2009	€ / R	2009/09/14	13.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,822.0000	1,832.0000	0.549	0	0	0
13/08/2009	€ / R	2009/09/14	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	17.55	Put	Currency Future	6,005.0000	6,016.0000	0.183	0	0	0
13/08/2009	€ / R	2009/09/14	12.35	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
13/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,068.0000	2,078.0000	0.484	0	0	0
13/08/2009	€ / R	2009/09/14	15.20	Put	Currency Future	3,657.0000	3,667.0000	0.273	0	0	0
13/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,562.0000	2,572.0000	0.390	0	0	0
13/08/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,725.0000	1,735.0000	0.580	0	0	0
13/08/2009	€ / R	2009/09/14	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	7.05	Call	Currency Future	4,496.0000	4,485.0000	(0.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/09/14	10.55	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	502.0000	504.0000	0.398	0	0	0
13/08/2009	€ / R 2009/09/14	11.35	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
13/08/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,386.0000	1,395.0000	0.649	0	0	0
13/08/2009	€ / R 2009/09/14	10.20	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,482.0000	1,492.0000	0.675	0	0	0
13/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
13/08/2009	€ / R 2009/09/14	10.70	Call	Currency Future	884.0000	873.0000	(1.244)	0	0	0
13/08/2009	€ / R 2009/09/14	13.25	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R 2009/09/14	9.60	Call	Currency Future	1,951.0000	1,940.0000	(0.564)	0	0	0
13/08/2009	€ / R 2009/09/14	17.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	9.55	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	€ / R 2009/09/14	12.60	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/08/2009	€ / R 2009/09/14	12.00	Put	Currency Future	580.0000	583.0000	0.517	0	0	0
13/08/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,291.0000	1,300.0000	0.697	0	0	0
13/08/2009	€ / R 2009/09/14	10.20	Call	Currency Future	1,359.0000	1,348.0000	(0.809)	0	0	0
13/08/2009	€ / R 2009/09/14	14.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	10.80	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
13/08/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,822.0000	1,832.0000	0.549	0	0	0
13/08/2009	€ / R 2009/09/14	11.85	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
13/08/2009	€ / R 2009/09/14	15.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.55	Call	Currency Future	3,996.0000	3,985.0000	(0.275)	0	0	0
13/08/2009	€ / R 2009/09/14	12.50	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	100
13/08/2009	€ / R 2009/09/14	12.80	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
13/08/2009	€ / R 2009/09/14	9.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,434.0000	1,443.0000	0.628	0	0	0
13/08/2009	€ / R 2009/09/14	10.75	Call	Currency Future	840.0000	828.0000	(1.429)	0	0	0
13/08/2009	€ / R 2009/09/14	9.60	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	8.55	Call	Currency Future	2,996.0000	2,985.0000	(0.367)	0	0	0
13/08/2009	€ / R 2009/09/14	12.00	Call	Currency Future	125.0000	117.0000	(6.400)	0	0	0
13/08/2009	€ / R 2009/09/14	14.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.75	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
13/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,117.0000	2,127.0000	0.472	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,339.0000	1,348.0000	0.672	0	0	0
13/08/2009	€ / R 2009/09/14	10.70	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
13/08/2009	€ / R 2009/09/14	17.60	Put	Currency Future	6,055.0000	6,066.0000	0.182	0	0	0
13/08/2009	€ / R 2009/09/14	8.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,197.0000	1,205.0000	0.668	0	0	0
13/08/2009	€ / R 2009/09/14	15.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.65	Put	Currency Future	2,117.0000	2,127.0000	0.472	0	0	0
13/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	€ / R 2009/09/14	13.40	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/09/14	11.95	Put	Currency Future	540.0000	543.0000	0.556	0	0	0
13/08/2009	€ / R 2009/09/14	10.75	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/08/2009	€ / R 2009/09/14	9.55	Call	Currency Future	2,000.0000	1,989.0000	(0.550)	0	0	0
13/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	464.0000	465.0000	0.216	0	0	0
13/08/2009	€ / R 2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.20	Call	Currency Future	4,346.0000	4,335.0000	(0.253)	0	0	0
13/08/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,244.0000	1,252.0000	0.643	0	0	0
13/08/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,215.0000	2,226.0000	0.497	0	0	0
13/08/2009	€ / R 2009/09/14	11.90	Call	Currency Future	147.0000	138.0000	(6.122)	0	0	0
13/08/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,314.0000	2,325.0000	0.475	0	0	0
13/08/2009	€ / R 2009/09/14	13.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/08/2009	€ / R 2009/09/14	10.80	Call	Currency Future	796.0000	784.0000	(1.508)	0	0	0
13/08/2009	€ / R 2009/09/14	13.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	19.60	Put	Currency Future	8,055.0000	8,065.0000	0.124	0	0	0
13/08/2009	€ / R 2009/09/14	10.55	Call	Currency Future	1,021.0000	1,010.0000	(1.077)	0	0	0
13/08/2009	€ / R 2009/09/14	11.80	Call	Currency Future	174.0000	163.0000	(6.322)	0	0	0
13/08/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,760.0000	2,771.0000	0.399	0	0	0
13/08/2009	€ / R 2009/09/14	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.75	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,871.0000	1,881.0000	0.534	0	0	0
13/08/2009	€ / R 2009/09/14	11.95	Call	Currency Future	136.0000	127.0000	(6.618)	0	0	0
13/08/2009	€ / R 2009/09/14	13.70	Put	Currency Future	2,166.0000	2,176.0000	0.462	0	0	0
13/08/2009	€ / R 2009/09/14	11.85	Put	Currency Future	464.0000	465.0000	0.216	0	0	0
13/08/2009	€ / R 2009/09/14	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	17.65	Call	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
13/08/2009	€ / R	2009/09/14	12.70	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/08/2009	€ / R	2009/09/14	19.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,364.0000	2,374.0000	0.423	0	0	0
13/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,530.0000	1,540.0000	0.654	0	0	0
13/08/2009	€ / R	2009/09/14	13.20	Call	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,291.0000	1,300.0000	0.697	0	0	0
13/08/2009	€ / R	2009/09/14	10.85	Call	Currency Future	753.0000	741.0000	(1.594)	0	0	0
13/08/2009	€ / R	2009/09/14	13.60	Put	Currency Future	2,068.0000	2,078.0000	0.484	0	0	0
13/08/2009	€ / R	2009/09/14	8.50	Call	Currency Future	3,046.0000	3,035.0000	(0.361)	0	0	0
13/08/2009	€ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.00	Put	Currency Future	2,462.0000	2,473.0000	0.447	0	0	0
13/08/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,386.0000	1,395.0000	0.649	0	0	0
13/08/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,920.0000	1,931.0000	0.573	0	0	0
13/08/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,364.0000	2,374.0000	0.423	0	0	0
13/08/2009	€ / R	2009/09/14	19.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	€ / R	2009/09/14	7.40	Call	Currency Future	4,146.0000	4,135.0000	(0.265)	0	0	0
13/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	€ / R	2009/09/14	12.95	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/08/2009	€ / R	2009/09/14	7.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.50	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.35	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
13/08/2009	€ / R	2009/09/14	11.85	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
13/08/2009	€ / R	2009/09/14	11.30	Put	Currency Future	163.0000	160.0000	(1.840)	0	0	0
13/08/2009	€ / R	2009/09/14	17.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	€ / R	2009/09/14	13.05	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	€ / R	2009/09/14	10.85	Put	Currency Future	58.0000	56.0000	(3.448)	0	0	0
13/08/2009	€ / R	2009/09/14	8.05	Call	Currency Future	3,496.0000	3,485.0000	(0.315)	0	0	0
13/08/2009	€ / R	2009/09/14	15.50	Put	Currency Future	3,956.0000	3,967.0000	0.278	0	0	0
13/08/2009	€ / R	2009/09/14	19.40	Put	Currency Future	7,855.0000	7,865.0000	0.127	0	0	0
13/08/2009	€ / R	2009/09/14	13.30	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
13/08/2009	€ / R	2009/09/14	12.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/08/2009	€ / R	2009/09/14	12.60	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/08/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,314.0000	2,325.0000	0.475	0	0	0
13/08/2009	€ / R	2009/09/14	15.05	Put	Currency Future	3,507.0000	3,518.0000	0.314	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/09/14	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,104.0000	1,111.0000	0.634	0	0	0
13/08/2009	€ / R 2009/09/14	9.00	Call	Currency Future	2,547.0000	2,536.0000	(0.432)	0	0	0
13/08/2009	€ / R 2009/09/14	8.40	Call	Currency Future	3,146.0000	3,135.0000	(0.350)	0	0	0
13/08/2009	€ / R 2009/09/14	13.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,773.0000	1,783.0000	0.564	0	0	0
13/08/2009	€ / R 2009/09/14	13.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/08/2009	€ / R 2009/09/14	12.25	Put	Currency Future	788.0000	794.0000	0.761	0	0	0
13/08/2009	€ / R 2009/09/14	13.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	€ / R 2009/09/14	15.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	17.50	Put	Currency Future	5,955.0000	5,966.0000	0.185	0	0	0
13/08/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,057.0000	1,065.0000	0.757	0	0	0
13/08/2009	€ / R 2009/09/14	11.75	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
13/08/2009	€ / R 2009/09/14	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	10.40	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,413.0000	2,423.0000	0.414	0	0	0
13/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,627.0000	1,637.0000	0.615	0	0	0
13/08/2009	€ / R 2009/09/14	13.85	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	€ / R 2009/09/14	8.60	Call	Currency Future	2,946.0000	2,935.0000	(0.373)	0	0	0
13/08/2009	€ / R 2009/09/14	10.05	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/08/2009	€ / R 2009/09/14	10.50	Put	Currency Future	23.0000	23.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.55	Call	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/08/2009	€ / R 2009/09/14	11.75	Put	Currency Future	393.0000	393.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	8.00	Call	Currency Future	3,546.0000	3,535.0000	(0.310)	0	0	0
13/08/2009	€ / R 2009/09/14	11.45	Put	Currency Future	220.0000	217.0000	(1.364)	0	0	0
13/08/2009	€ / R 2009/09/14	10.40	Call	Currency Future	1,165.0000	1,154.0000	(0.944)	0	0	0
13/08/2009	€ / R 2009/09/14	13.95	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,627.0000	1,637.0000	0.615	0	0	0
13/08/2009	€ / R 2009/09/14	10.05	Call	Currency Future	1,506.0000	1,495.0000	(0.730)	0	0	0
13/08/2009	€ / R 2009/09/14	9.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	12.35	Put	Currency Future	876.0000	882.0000	0.685	0	0	0
13/08/2009	€ / R 2009/09/14	9.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	11.50	Call	Currency Future	287.0000	274.0000	(4.530)	0	0	0
13/08/2009	€ / R 2009/09/14	17.40	Put	Currency Future	5,855.0000	5,866.0000	0.188	0	0	0
13/08/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,871.0000	1,881.0000	0.534	0	0	0
13/08/2009	€ / R 2009/09/14	11.90	Put	Currency Future	502.0000	504.0000	0.398	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/09/14	12.25	Call	Currency Future	84.0000	79.0000	(5.952)	0	0	0
13/08/2009	€ / R	2009/09/14	13.60	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	9.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	€ / R	2009/09/14	10.50	Call	Currency Future	1,069.0000	1,058.0000	(1.029)	0	0	0
13/08/2009	€ / R	2009/09/14	11.50	Put	Currency Future	241.0000	239.0000	(0.830)	0	0	0
13/08/2009	€ / R	2009/09/14	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,530.0000	1,540.0000	0.654	0	0	0
13/08/2009	€ / R	2009/09/14	17.05	Put	Currency Future	5,505.0000	5,516.0000	0.200	0	0	0
13/08/2009	€ / R	2009/09/14	8.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,339.0000	1,348.0000	0.672	0	0	0
13/08/2009	€ / R	2009/09/14	10.00	Call	Currency Future	1,555.0000	1,544.0000	(0.707)	0	0	0
13/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	315.0000	302.0000	(4.127)	0	0	0
13/08/2009	€ / R	2009/09/14	17.20	Put	Currency Future	5,655.0000	5,666.0000	0.195	0	0	0
13/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,579.0000	1,589.0000	0.633	0	0	0
13/08/2009	€ / R	2009/09/14	13.15	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/08/2009	€ / R	2009/09/14	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	9.50	Call	Currency Future	2,050.0000	2,039.0000	(0.537)	0	0	0
13/08/2009	€ / R	2009/09/14	15.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	9.05	Call	Currency Future	2,497.0000	2,486.0000	(0.441)	0	0	0
13/08/2009	€ / R	2009/09/14	19.15	Put	Currency Future	7,605.0000	7,615.0000	0.131	0	0	0
13/08/2009	€ / R	2009/09/14	13.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	€ / R	2009/09/14	19.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.00	Put	Currency Future	7,455.0000	7,465.0000	0.134	0	0	0
13/08/2009	€ / R	2009/09/14	12.30	Put	Currency Future	832.0000	838.0000	0.721	0	0	0
13/08/2009	€ / R	2009/09/14	13.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	€ / R	2009/09/14	19.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.35	Put	Currency Future	180.0000	178.0000	(1.111)	0	0	0
13/08/2009	€ / R	2009/09/14	12.45	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
13/08/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,579.0000	1,589.0000	0.633	0	0	0
13/08/2009	€ / R	2009/09/14	17.00	Put	Currency Future	5,455.0000	5,466.0000	0.202	0	0	0
13/08/2009	€ / R	2009/09/14	11.35	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
13/08/2009	€ / R	2009/09/14	17.15	Put	Currency Future	5,605.0000	5,616.0000	0.196	0	0	0
13/08/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,104.0000	1,111.0000	0.634	0	0	0
13/08/2009	€ / R	2009/09/14	11.65	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,710.0000	2,721.0000	0.406	0	0	0
13/08/2009	€ / R	2009/09/14	17.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.45	Put	Currency Future	966.0000	973.0000	0.725	0	0	0
13/08/2009	€ / R	2009/09/14	11.25	Put	Currency Future	147.0000	144.0000	(2.041)	0	0	0
13/08/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,019.0000	2,029.0000	0.495	0	0	0
13/08/2009	€ / R	2009/09/14	9.40	Call	Currency Future	2,149.0000	2,138.0000	(0.512)	0	0	0
13/08/2009	€ / R	2009/09/14	10.00	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	€ / R	2009/09/14	13.45	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	€ / R	2009/09/14	14.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.50	Put	Currency Future	7,955.0000	7,965.0000	0.126	0	0	0
13/08/2009	€ / R	2009/09/14	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	17.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.55	Put	Currency Future	2,019.0000	2,029.0000	0.495	0	0	0
13/08/2009	€ / R	2009/09/14	12.10	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
13/08/2009	€ / R	2009/09/14	13.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.00	Put	Currency Future	3,457.0000	3,468.0000	0.318	0	0	0
13/08/2009	€ / R	2009/09/14	12.05	Put	Currency Future	620.0000	623.0000	0.484	0	0	0
13/08/2009	€ / R	2009/09/14	14.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	7.00	Call	Currency Future	4,546.0000	4,535.0000	(0.242)	0	0	0
13/08/2009	€ / R	2009/09/14	11.30	Call	Currency Future	408.0000	395.0000	(3.186)	0	0	0
13/08/2009	€ / R	2009/09/14	13.55	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.05	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
13/08/2009	€ / R	2009/09/14	14.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	€ / R	2009/09/14	19.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,760.0000	2,771.0000	0.399	0	0	0
13/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	661.0000	665.0000	0.605	0	0	0
13/08/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,512.0000	2,522.0000	0.398	0	0	0
13/08/2009	€ / R	2009/09/14	14.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	13.50	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	326.0000	325.0000	(0.307)	0	0	0
13/08/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,611.0000	2,622.0000	0.421	0	0	0
13/08/2009	€ / R	2009/09/14	10.15	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,860.0000	2,870.0000	0.350	0	0	0
13/08/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,969.0000	1,980.0000	0.559	0	0	0
13/08/2009	€ / R	2009/09/14	11.40	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
13/08/2009	€ / R	2009/09/14	19.55	Put	Currency Future	8,005.0000	8,015.0000	0.125	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/09/14	10.15	Call	Currency Future	1,408.0000	1,397.0000	(0.781)	0	0	0
13/08/2009	€ / R	2009/09/14	14.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	€ / R	2009/09/14	12.40	Put	Currency Future	921.0000	927.0000	0.651	0	0	0
13/08/2009	€ / R	2009/09/14	15.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,959.0000	2,970.0000	0.372	0	0	0
13/08/2009	€ / R	2009/09/14	11.55	Call	Currency Future	260.0000	247.0000	(5.000)	0	0	0
13/08/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,676.0000	1,686.0000	0.597	0	0	0
13/08/2009	€ / R	2009/09/14	12.40	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
13/08/2009	€ / R	2009/09/14	11.25	Call	Currency Future	442.0000	429.0000	(2.941)	0	0	0
13/08/2009	€ / R	2009/09/14	10.90	Put	Currency Future	65.0000	64.0000	(1.538)	0	0	0
13/08/2009	€ / R	2009/09/14	14.30	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.55	Put	Currency Future	265.0000	262.0000	(1.132)	0	0	0
13/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	345.0000	331.0000	(4.058)	0	0	0
13/08/2009	€ / R	2009/09/14	18.40	Put	Currency Future	6,855.0000	6,865.0000	0.146	0	0	0
13/08/2009	€ / R	2009/09/14	14.10	Put	Currency Future	2,562.0000	2,572.0000	0.390	0	0	0
13/08/2009	€ / R	2009/09/14	11.45	Call	Currency Future	315.0000	302.0000	(4.127)	0	0	0
13/08/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.45	Put	Currency Future	220.0000	217.0000	(1.364)	0	0	0
13/08/2009	€ / R	2009/09/14	12.30	Call	Currency Future	78.0000	73.0000	(6.410)	0	0	0
13/08/2009	€ / R	2009/09/14	7.90	Call	Currency Future	3,646.0000	3,635.0000	(0.302)	0	0	0
13/08/2009	€ / R	2009/09/14	13.80	Put	Currency Future	2,265.0000	2,275.0000	0.442	0	0	0
13/08/2009	€ / R	2009/09/14	16.45	Put	Currency Future	4,905.0000	4,916.0000	0.224	0	0	0
13/08/2009	€ / R	2009/09/14	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	7.15	Call	Currency Future	4,396.0000	4,385.0000	(0.250)	0	0	0
13/08/2009	€ / R	2009/09/14	14.85	Put	Currency Future	3,308.0000	3,318.0000	0.302	0	0	0
13/08/2009	€ / R	2009/09/14	17.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,146.0000	5,135.0000	(0.214)	0	0	0
13/08/2009	€ / R	2009/09/14	8.15	Call	Currency Future	3,396.0000	3,385.0000	(0.324)	0	0	0
13/08/2009	€ / R	2009/09/14	14.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	10.45	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	9.40	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	9.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	14.20	Put	Currency Future	2,661.0000	2,671.0000	0.376	0	0	0
13/08/2009	€ / R	2009/09/14	16.45	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
13/08/2009	€ / R 2009/09/14	10.90	Call	Currency Future	711.0000	699.0000	(1.688)	0	0	0
13/08/2009	€ / R 2009/09/14	9.15	Call	Currency Future	2,398.0000	2,387.0000	(0.459)	0	0	0
13/08/2009	€ / R 2009/09/14	14.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	17.95	Put	Currency Future	6,405.0000	6,415.0000	0.156	0	0	0
13/08/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,857.0000	3,867.0000	0.259	0	0	0
13/08/2009	€ / R 2009/09/14	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	13.80	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	14.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	16.90	Put	Currency Future	5,355.0000	5,366.0000	0.205	0	0	0
13/08/2009	€ / R 2009/09/14	15.15	Put	Currency Future	3,607.0000	3,617.0000	0.277	0	0	0
13/08/2009	€ / R 2009/09/14	14.60	Put	Currency Future	3,059.0000	3,069.0000	0.327	0	0	0
13/08/2009	€ / R 2009/09/14	11.60	Call	Currency Future	240.0000	228.0000	(5.000)	0	0	0
13/08/2009	€ / R 2009/09/14	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	19.45	Put	Currency Future	7,905.0000	7,915.0000	0.127	0	0	0
13/08/2009	€ / R 2009/09/14	11.60	Put	Currency Future	295.0000	293.0000	(0.678)	0	0	0
13/08/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	19.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.45	Call	Currency Future	4,096.0000	4,085.0000	(0.269)	0	0	0
13/08/2009	€ / R 2009/09/14	8.45	Call	Currency Future	3,096.0000	3,085.0000	(0.355)	0	0	0
13/08/2009	€ / R 2009/09/14	11.20	Put	Currency Future	132.0000	129.0000	(2.273)	0	0	0
13/08/2009	€ / R 2009/09/14	5.95	Call	Currency Future	5,596.0000	5,585.0000	(0.197)	0	0	0
13/08/2009	€ / R 2009/09/14	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	11.15	Put	Currency Future	118.0000	116.0000	(1.695)	0	0	0
13/08/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	15.45	Put	Currency Future	3,906.0000	3,917.0000	0.282	0	0	0
13/08/2009	€ / R 2009/09/14	8.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	8.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	10.45	Call	Currency Future	1,117.0000	1,106.0000	(0.985)	0	0	0
13/08/2009	€ / R 2009/09/14	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	9.45	Call	Currency Future	2,099.0000	2,088.0000	(0.524)	0	0	0
13/08/2009	€ / R 2009/09/14	11.20	Call	Currency Future	477.0000	464.0000	(2.725)	0	0	0
13/08/2009	€ / R 2009/09/14	8.95	Call	Currency Future	2,597.0000	2,586.0000	(0.424)	0	0	0
13/08/2009	€ / R 2009/09/14	9.25	Call	Currency Future	2,298.0000	2,287.0000	(0.479)	0	0	0
13/08/2009	€ / R 2009/09/14	9.45	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
13/08/2009	€ / R	2009/09/14	11.15	Call	Currency Future	513.0000	501.0000	(2.339)	0	0	0
13/08/2009	€ / R	2009/09/14	14.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	8.25	Call	Currency Future	3,296.0000	3,285.0000	(0.334)	0	0	0
13/08/2009	€ / R	2009/09/14	17.45	Put	Currency Future	5,905.0000	5,916.0000	0.186	0	0	0
13/08/2009	€ / R	2009/09/14	11.40	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
13/08/2009	€ / R	2009/09/14	7.25	Call	Currency Future	4,296.0000	4,285.0000	(0.256)	0	0	0
13/08/2009	€ / R	2009/09/14	15.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.60	Put	Currency Future	295.0000	293.0000	(0.678)	0	0	0
13/08/2009	€ / R	2009/09/14	9.65	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.60	Call	Currency Future	240.0000	228.0000	(5.000)	0	0	0
13/08/2009	€ / R	2009/09/14	9.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	€ / R	2009/09/14	10.65	Call	Currency Future	930.0000	918.0000	(1.290)	0	0	0
13/08/2009	€ / R	2009/09/14	11.00	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
13/08/2009	€ / R	2009/09/14	7.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.15	Call	Currency Future	513.0000	501.0000	(2.339)	0	0	0
13/08/2009	€ / R	2009/09/14	14.95	Put	Currency Future	3,407.0000	3,418.0000	0.323	0	0	0
13/08/2009	€ / R	2009/09/14	8.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.40	Call	Currency Future	345.0000	331.0000	(4.058)	0	0	0
13/08/2009	€ / R	2009/09/14	10.25	Call	Currency Future	1,310.0000	1,299.0000	(0.840)	0	0	0
13/08/2009	€ / R	2009/09/14	9.65	Call	Currency Future	1,901.0000	1,890.0000	(0.579)	0	0	0
13/08/2009	€ / R	2009/09/14	11.00	Call	Currency Future	629.0000	616.0000	(2.067)	0	0	0
13/08/2009	€ / R	2009/09/14	17.25	Put	Currency Future	5,705.0000	5,716.0000	0.193	0	0	0
13/08/2009	€ / R	2009/09/14	10.65	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
13/08/2009	€ / R	2009/09/14	11.70	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
13/08/2009	€ / R	2009/09/14	15.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.15	Put	Currency Future	118.0000	116.0000	(1.695)	0	0	0
13/08/2009	€ / R	2009/09/14	7.65	Call	Currency Future	3,896.0000	3,885.0000	(0.282)	0	0	0
13/08/2009	€ / R	2009/09/14	11.65	Put	Currency Future	326.0000	325.0000	(0.307)	0	0	0
13/08/2009	€ / R	2009/09/14	19.25	Put	Currency Future	7,705.0000	7,715.0000	0.130	0	0	0
13/08/2009	€ / R	2009/09/14	8.65	Call	Currency Future	2,896.0000	2,885.0000	(0.380)	0	0	0
13/08/2009	€ / R	2009/09/14	11.10	Call	Currency Future	551.0000	538.0000	(2.359)	0	0	0
13/08/2009	€ / R	2009/09/14	10.25	Put	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.10	Put	Currency Future	105.0000	103.0000	(1.905)	0	0	0
13/08/2009	€ / R	2009/09/14	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	11.70	Put	Currency Future	359.0000	358.0000	(0.279)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/09/14	17.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	15.70	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	11.65	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
13/08/2009	€ / R 2009/09/14	15.25	Put	Currency Future	3,707.0000	3,717.0000	0.270	0	0	0
13/08/2009	€ / R 2009/09/14	9.70	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	11.05	Call	Currency Future	589.0000	577.0000	(2.037)	0	0	0
13/08/2009	€ / R 2009/09/14	9.70	Call	Currency Future	1,851.0000	1,841.0000	(0.540)	0	0	0
13/08/2009	€ / R 2009/09/14	11.05	Put	Currency Future	94.0000	92.0000	(2.128)	0	0	0
13/08/2009	€ / R 2009/09/14	8.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	10.30	Call	Currency Future	1,262.0000	1,251.0000	(0.872)	0	0	0
13/08/2009	€ / R 2009/09/14	8.70	Call	Currency Future	2,846.0000	2,836.0000	(0.351)	0	0	0
13/08/2009	€ / R 2009/09/14	8.30	Call	Currency Future	3,246.0000	3,235.0000	(0.339)	0	0	0
13/08/2009	€ / R 2009/09/14	15.70	Put	Currency Future	4,156.0000	4,167.0000	0.265	0	0	0
13/08/2009	€ / R 2009/09/14	9.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.70	Call	Currency Future	3,846.0000	3,835.0000	(0.286)	0	0	0
13/08/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,555.0000	6,565.0000	0.153	0	0	0
13/08/2009	€ / R 2009/09/14	10.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,557.0000	3,568.0000	0.309	0	0	0
13/08/2009	€ / R 2009/09/14	9.30	Call	Currency Future	2,248.0000	2,237.0000	(0.489)	0	0	0
13/08/2009	€ / R 2009/09/14	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	€ / R 2009/09/14	16.60	Put	Currency Future	5,055.0000	5,066.0000	0.218	0	0	0
13/08/2009	€ / R 2009/09/14	15.30	Put	Currency Future	3,757.0000	3,767.0000	0.266	0	0	0
13/08/2009	€ / R 2009/09/14	19.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	19.30	Put	Currency Future	7,755.0000	7,765.0000	0.129	0	0	0
13/08/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,447.0000	2,437.0000	(0.409)	0	0	0
13/08/2009	€ / R 2009/09/14	19.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	15.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R 2009/09/14	7.60	Call	Currency Future	3,946.0000	3,935.0000	(0.279)	0	0	0
13/08/2009	€ / R 2009/09/14	17.30	Put	Currency Future	5,755.0000	5,766.0000	0.191	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/09/14	17.70	Put	Currency Future	6,155.0000	6,166.0000	0.179	0	0	0
13/08/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	19.70	Put	Currency Future	8,155.0000	8,165.0000	0.123	0	0	0
13/08/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,446.0000	5,435.0000	(0.202)	0	0	0
13/08/2009	€ / R	2009/09/14	7.30	Call	Currency Future	4,246.0000	4,235.0000	(0.259)	0	0	0
13/08/2009	€ / R	2009/09/14	9.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.65	Put	Currency Future	4,106.0000	4,117.0000	0.268	0	0	0
13/08/2009	€ / R	2009/09/14	10.60	Call	Currency Future	975.0000	964.0000	(1.128)	0	0	0
13/08/2009	€ / R	2009/09/14	10.60	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/08/2009	€ / R	2009/09/14	7.50	Call	Currency Future	4,046.0000	4,035.0000	(0.272)	0	0	0
13/08/2009	€ / R	2009/09/14	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	15.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/09/14	12.20	Put	Currency Future	745.0000	750.0000	0.671	0	0	0
13/08/2009	€ / R	2009/09/14	12.10	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
13/08/2009	€ / R	2009/09/14	12.20	Call	Currency Future	91.0000	85.0000	(6.593)	0	0	0
13/08/2009	€ / R	2009/09/14	12.10	Put	Currency Future	661.0000	665.0000	0.605	0	0	0
13/08/2009	€ / R	2009/09/14	12.15	Call	Currency Future	98.0000	92.0000	(6.122)	0	0	0
13/08/2009	€ / R	2009/09/14	12.65	Put	Currency Future	1,150.0000	1,158.0000	0.696	0	0	0
13/08/2009	€ / R	2009/09/14	12.65	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/08/2009	€ / R	2009/09/14	12.15	Put	Currency Future	703.0000	707.0000	0.569	0	0	0
13/08/2009	€ / R	2009/09/14	10.95	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
13/08/2009	€ / R	2009/09/14	10.95	Call	Currency Future	669.0000	657.0000	(1.794)	0	0	0
13/08/2009	€ / R	2009/12/14			Currency Future	11.7471	11.7289	(0.155)	11.7800	11.6700	13,418
13/08/2009	€ / R	2009/12/14	13.80	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
13/08/2009	€ / R	2009/12/14	7.90	Call	Currency Future	3,853.0000	3,835.0000	(0.467)	0	0	0
13/08/2009	€ / R	2009/12/14	13.65	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
13/08/2009	€ / R	2009/12/14	13.60	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
13/08/2009	€ / R	2009/12/14	7.30	Call	Currency Future	4,449.0000	4,431.0000	(0.405)	0	0	0
13/08/2009	€ / R	2009/12/14	17.75	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	€ / R	2009/12/14	8.05	Call	Currency Future	3,704.0000	3,686.0000	(0.486)	0	0	0
13/08/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,558.0000	1,571.0000	0.834	0	0	0
13/08/2009	€ / R	2009/12/14	10.90	Call	Currency Future	1,011.0000	994.0000	(1.682)	0	0	0
13/08/2009	€ / R	2009/12/14	13.65	Put	Currency Future	2,051.0000	2,066.0000	0.731	0	0	0
13/08/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,602.0000	1,615.0000	0.811	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
13/08/2009	€ / R 2009/12/14	9.90	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
13/08/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,602.0000	1,615.0000	0.811	0	0	0
13/08/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,302.0000	1,314.0000	0.922	0	0	0
13/08/2009	€ / R 2009/12/14	8.30	Call	Currency Future	3,457.0000	3,438.0000	(0.550)	0	0	0
13/08/2009	€ / R 2009/12/14	13.45	Call	Currency Future	166.0000	162.0000	(2.410)	0	0	0
13/08/2009	€ / R 2009/12/14	12.00	Put	Currency Future	689.0000	697.0000	1.161	0	0	0
13/08/2009	€ / R 2009/12/14	11.50	Put	Currency Future	396.0000	399.0000	0.758	0	0	0
13/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,188.0000	2,202.0000	0.640	0	0	0
13/08/2009	€ / R 2009/12/14	9.90	Call	Currency Future	1,892.0000	1,873.0000	(1.004)	0	0	0
13/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,514.0000	1,527.0000	0.859	0	0	0
13/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,005.0000	2,020.0000	0.748	0	0	0
13/08/2009	€ / R 2009/12/14	12.80	Call	Currency Future	249.0000	242.0000	(2.811)	0	0	0
13/08/2009	€ / R 2009/12/14	7.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,137.0000	1,149.0000	1.055	0	0	0
13/08/2009	€ / R 2009/12/14	17.85	Put	Currency Future	6,114.0000	6,132.0000	0.294	0	0	0
13/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
13/08/2009	€ / R 2009/12/14	8.90	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	199.0000	194.0000	(2.513)	0	0	0
13/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
13/08/2009	€ / R 2009/12/14	8.90	Call	Currency Future	2,865.0000	2,847.0000	(0.628)	0	0	0
13/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	0
13/08/2009	€ / R 2009/12/14	13.20	Call	Currency Future	193.0000	188.0000	(2.591)	0	0	0
13/08/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,260.0000	1,272.0000	0.952	0	0	0
13/08/2009	€ / R 2009/12/14	15.05	Put	Currency Future	3,360.0000	3,375.0000	0.446	0	0	0
13/08/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,058.0000	1,068.0000	0.945	0	0	0
13/08/2009	€ / R 2009/12/14	12.00	Call	Currency Future	436.0000	426.0000	(2.294)	0	0	0
13/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,233.0000	2,247.0000	0.627	0	0	0
13/08/2009	€ / R 2009/12/14	10.90	Put	Currency Future	163.0000	165.0000	1.227	0	0	0
13/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
13/08/2009	€ / R 2009/12/14	12.15	Call	Currency Future	391.0000	382.0000	(2.302)	0	0	0
13/08/2009	€ / R 2009/12/14	13.55	Call	Currency Future	157.0000	153.0000	(2.548)	0	0	0
13/08/2009	€ / R 2009/12/14	19.45	Put	Currency Future	7,709.0000	7,727.0000	0.233	0	0	0
13/08/2009	€ / R 2009/12/14	15.05	Call	Currency Future	58.0000	54.0000	(6.897)	0	0	0
13/08/2009	€ / R 2009/12/14	13.05	Call	Currency Future	211.0000	206.0000	(2.370)	0	0	0
13/08/2009	€ / R 2009/12/14	11.70	Put	Currency Future	500.0000	504.0000	0.800	0	0	0
13/08/2009	€ / R 2009/12/14	7.90	Put	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
13/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,960.0000	1,974.0000	0.714	0	0	0
13/08/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,471.0000	1,484.0000	0.884	0	0	0
13/08/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,960.0000	1,974.0000	0.714	0	0	0
13/08/2009	€ / R 2009/12/14	10.05	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
13/08/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,514.0000	1,527.0000	0.859	0	0	0
13/08/2009	€ / R 2009/12/14	12.10	Call	Currency Future	405.0000	396.0000	(2.222)	0	0	0
13/08/2009	€ / R 2009/12/14	19.85	Put	Currency Future	8,108.0000	8,126.0000	0.222	0	0	0
13/08/2009	€ / R 2009/12/14	11.70	Call	Currency Future	547.0000	533.0000	(2.559)	0	0	0
13/08/2009	€ / R 2009/12/14	8.65	Call	Currency Future	3,112.0000	3,093.0000	(0.611)	0	0	0
13/08/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,869.0000	1,883.0000	0.749	0	0	0
13/08/2009	€ / R 2009/12/14	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.60	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
13/08/2009	€ / R 2009/12/14	10.05	Call	Currency Future	1,751.0000	1,732.0000	(1.085)	0	0	0
13/08/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,343.0000	1,356.0000	0.968	0	0	0
13/08/2009	€ / R 2009/12/14	19.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.00	Call	Currency Future	218.0000	213.0000	(2.294)	0	0	0
13/08/2009	€ / R 2009/12/14	8.45	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	€ / R 2009/12/14	19.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	9.05	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,386.0000	1,398.0000	0.866	0	0	0
13/08/2009	€ / R 2009/12/14	17.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,386.0000	1,398.0000	0.866	0	0	0
13/08/2009	€ / R 2009/12/14	9.70	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	€ / R 2009/12/14	17.75	Put	Currency Future	6,015.0000	6,033.0000	0.299	0	0	0
13/08/2009	€ / R 2009/12/14	17.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/08/2009	€ / R 2009/12/14	19.60	Put	Currency Future	7,859.0000	7,877.0000	0.229	0	0	0
13/08/2009	€ / R 2009/12/14	16.05	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
13/08/2009	€ / R 2009/12/14	12.85	Call	Currency Future	241.0000	235.0000	(2.490)	0	0	0
13/08/2009	€ / R 2009/12/14	11.95	Call	Currency Future	452.0000	442.0000	(2.212)	0	0	0
13/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0
13/08/2009	€ / R 2009/12/14	10.70	Call	Currency Future	1,164.0000	1,143.0000	(1.804)	0	0	0
13/08/2009	€ / R 2009/12/14	19.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	€ / R 2009/12/14	7.45	Call	Currency Future	4,300.0000	4,281.0000	(0.442)	0	0	0
13/08/2009	€ / R 2009/12/14	17.60	Put	Currency Future	5,866.0000	5,883.0000	0.290	0	0	0
13/08/2009	€ / R 2009/12/14	8.05	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	12.90	Call	Currency Future	233.0000	227.0000	(2.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	11.95	Put	Currency Future	655.0000	663.0000	1.221	0	0	0
13/08/2009	€ / R 2009/12/14	9.20	Call	Currency Future	2,571.0000	2,552.0000	(0.739)	0	0	0
13/08/2009	€ / R 2009/12/14	11.55	Call	Currency Future	617.0000	603.0000	(2.269)	0	0	0
13/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,416.0000	2,430.0000	0.579	0	0	0
13/08/2009	€ / R 2009/12/14	10.70	Put	Currency Future	117.0000	114.0000	(2.564)	0	0	0
13/08/2009	€ / R 2009/12/14	12.15	Put	Currency Future	794.0000	803.0000	1.134	0	0	0
13/08/2009	€ / R 2009/12/14	7.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	9.05	Call	Currency Future	2,718.0000	2,699.0000	(0.699)	0	0	0
13/08/2009	€ / R 2009/12/14	12.05	Put	Currency Future	723.0000	732.0000	1.245	0	0	0
13/08/2009	€ / R 2009/12/14	8.20	Call	Currency Future	3,556.0000	3,537.0000	(0.534)	0	0	0
13/08/2009	€ / R 2009/12/14	11.50	Call	Currency Future	643.0000	628.0000	(2.333)	0	0	0
13/08/2009	€ / R 2009/12/14	12.95	Call	Currency Future	225.0000	220.0000	(2.222)	0	0	0
13/08/2009	€ / R 2009/12/14	14.70	Call	Currency Future	72.0000	69.0000	(4.167)	0	0	0
13/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
13/08/2009	€ / R 2009/12/14	12.75	Call	Currency Future	257.0000	251.0000	(2.335)	0	0	0
13/08/2009	€ / R 2009/12/14	13.25	Call	Currency Future	187.0000	182.0000	(2.674)	0	0	0
13/08/2009	€ / R 2009/12/14	19.75	Put	Currency Future	8,009.0000	8,027.0000	0.225	0	0	0
13/08/2009	€ / R 2009/12/14	8.45	Call	Currency Future	3,309.0000	3,290.0000	(0.574)	0	0	0
13/08/2009	€ / R 2009/12/14	16.05	Put	Currency Future	4,334.0000	4,350.0000	0.369	0	0	0
13/08/2009	€ / R 2009/12/14	7.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,428.0000	1,441.0000	0.910	0	0	0
13/08/2009	€ / R 2009/12/14	9.70	Call	Currency Future	2,083.0000	2,064.0000	(0.912)	0	0	0
13/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,779.0000	1,793.0000	0.787	0	0	0
13/08/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,219.0000	1,230.0000	0.902	0	0	0
13/08/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,690.0000	1,703.0000	0.769	0	0	0
13/08/2009	€ / R 2009/12/14	9.45	Call	Currency Future	2,326.0000	2,307.0000	(0.817)	0	0	0
13/08/2009	€ / R 2009/12/14	12.50	Call	Currency Future	305.0000	297.0000	(2.623)	0	0	0
13/08/2009	€ / R 2009/12/14	12.10	Put	Currency Future	758.0000	767.0000	1.187	0	0	0
13/08/2009	€ / R 2009/12/14	7.20	Call	Currency Future	4,548.0000	4,530.0000	(0.396)	0	0	0
13/08/2009	€ / R 2009/12/14	13.10	Call	Currency Future	205.0000	200.0000	(2.439)	0	0	0
13/08/2009	€ / R 2009/12/14	8.70	Call	Currency Future	3,062.0000	3,044.0000	(0.588)	0	0	0
13/08/2009	€ / R 2009/12/14	13.50	Call	Currency Future	161.0000	157.0000	(2.484)	0	0	0
13/08/2009	€ / R 2009/12/14	10.30	Call	Currency Future	1,520.0000	1,500.0000	(1.316)	0	0	0
13/08/2009	€ / R 2009/12/14	9.45	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/08/2009	€ / R 2009/12/14	11.30	Call	Currency Future	752.0000	736.0000	(2.128)	0	0	0
13/08/2009	€ / R 2009/12/14	8.70	Put	Currency Future	15.0000	15.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
13/08/2009	€ / R 2009/12/14	9.30	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
13/08/2009	€ / R 2009/12/14	17.45	Put	Currency Future	5,717.0000	5,734.0000	0.297	0	0	0
13/08/2009	€ / R 2009/12/14	11.30	Put	Currency Future	305.0000	308.0000	0.984	0	0	0
13/08/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,558.0000	1,571.0000	0.834	0	0	0
13/08/2009	€ / R 2009/12/14	7.70	Call	Currency Future	4,052.0000	4,034.0000	(0.444)	0	0	0
13/08/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,143.0000	2,157.0000	0.653	0	0	0
13/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	327.0000	319.0000	(2.446)	0	0	0
13/08/2009	€ / R 2009/12/14	9.30	Call	Currency Future	2,473.0000	2,454.0000	(0.768)	0	0	0
13/08/2009	€ / R 2009/12/14	15.45	Put	Currency Future	3,748.0000	3,763.0000	0.400	0	0	0
13/08/2009	€ / R 2009/12/14	13.60	Put	Currency Future	2,005.0000	2,020.0000	0.748	0	0	0
13/08/2009	€ / R 2009/12/14	7.70	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.80	Call	Currency Future	135.0000	131.0000	(2.963)	0	0	0
13/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	980.0000	990.0000	1.020	0	0	0
13/08/2009	€ / R 2009/12/14	10.30	Put	Currency Future	73.0000	71.0000	(2.740)	0	0	0
13/08/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,168.0000	3,183.0000	0.473	0	0	0
13/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	830.0000	839.0000	1.084	0	0	0
13/08/2009	€ / R 2009/12/14	19.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	15.45	Call	Currency Future	45.0000	42.0000	(6.667)	0	0	0
13/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
13/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,824.0000	1,838.0000	0.768	0	0	0
13/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,734.0000	1,748.0000	0.807	0	0	0
13/08/2009	€ / R 2009/12/14	14.30	Put	Currency Future	2,648.0000	2,662.0000	0.529	0	0	0
13/08/2009	€ / R 2009/12/14	11.65	Call	Currency Future	569.0000	556.0000	(2.285)	0	0	0
13/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	284.0000	277.0000	(2.465)	0	0	0
13/08/2009	€ / R 2009/12/14	8.20	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,279.0000	2,292.0000	0.570	0	0	0
13/08/2009	€ / R 2009/12/14	14.70	Put	Currency Future	3,025.0000	3,040.0000	0.496	0	0	0
13/08/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,188.0000	2,202.0000	0.640	0	0	0
13/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
13/08/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,018.0000	1,029.0000	1.081	0	0	0
13/08/2009	€ / R 2009/12/14	14.30	Call	Currency Future	95.0000	91.0000	(4.211)	0	0	0
13/08/2009	€ / R 2009/12/14	13.85	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
13/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	377.0000	368.0000	(2.387)	0	0	13,482
13/08/2009	€ / R 2009/12/14	10.35	Call	Currency Future	1,474.0000	1,454.0000	(1.357)	0	0	0
13/08/2009	€ / R 2009/12/14	14.10	Call	Currency Future	109.0000	105.0000	(3.670)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	15.70	Put	Currency Future	3,991.0000	4,007.0000	0.401	0	0	0
13/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
13/08/2009	€ / R 2009/12/14	12.45	Call	Currency Future	315.0000	308.0000	(2.222)	0	0	0
13/08/2009	€ / R 2009/12/14	15.30	Put	Currency Future	3,602.0000	3,617.0000	0.416	0	0	0
13/08/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,233.0000	2,247.0000	0.627	0	0	0
13/08/2009	€ / R 2009/12/14	11.90	Put	Currency Future	622.0000	630.0000	1.286	0	0	0
13/08/2009	€ / R 2009/12/14	10.35	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
13/08/2009	€ / R 2009/12/14	12.05	Call	Currency Future	420.0000	411.0000	(2.143)	0	0	0
13/08/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,462.0000	2,476.0000	0.569	0	0	0
13/08/2009	€ / R 2009/12/14	9.65	Put	Currency Future	34.0000	34.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.30	Call	Currency Future	181.0000	177.0000	(2.210)	0	0	0
13/08/2009	€ / R 2009/12/14	13.35	Call	Currency Future	176.0000	172.0000	(2.273)	0	0	0
13/08/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,097.0000	1,108.0000	1.003	0	0	0
13/08/2009	€ / R 2009/12/14	15.30	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/08/2009	€ / R 2009/12/14	14.85	Call	Currency Future	66.0000	62.0000	(6.061)	0	0	0
13/08/2009	€ / R 2009/12/14	11.40	Put	Currency Future	348.0000	352.0000	1.149	0	0	0
13/08/2009	€ / R 2009/12/14	9.35	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	€ / R 2009/12/14	9.20	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	€ / R 2009/12/14	14.05	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
13/08/2009	€ / R 2009/12/14	15.65	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
13/08/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,601.0000	2,615.0000	0.538	0	0	0
13/08/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,779.0000	1,793.0000	0.787	0	0	0
13/08/2009	€ / R 2009/12/14	12.55	Call	Currency Future	294.0000	287.0000	(2.381)	0	0	0
13/08/2009	€ / R 2009/12/14	11.40	Call	Currency Future	696.0000	681.0000	(2.155)	0	0	0
13/08/2009	€ / R 2009/12/14	15.35	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
13/08/2009	€ / R 2009/12/14	19.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	€ / R 2009/12/14	13.60	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
13/08/2009	€ / R 2009/12/14	15.65	Put	Currency Future	3,942.0000	3,958.0000	0.406	0	0	0
13/08/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,734.0000	1,748.0000	0.807	0	0	0
13/08/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,824.0000	1,838.0000	0.768	0	0	0
13/08/2009	€ / R 2009/12/14	14.60	Call	Currency Future	77.0000	74.0000	(3.896)	0	0	12,547
13/08/2009	€ / R 2009/12/14	17.35	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	€ / R 2009/12/14	17.65	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.25	Call	Currency Future	15.0000	15.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	19.30	Put	Currency Future	7,559.0000	7,578.0000	0.251	0	0	0
13/08/2009	€ / R 2009/12/14	13.15	Call	Currency Future	199.0000	194.0000	(2.513)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	15.70	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
13/08/2009	€ / R 2009/12/14	13.75	Call	Currency Future	140.0000	135.0000	(3.571)	0	0	0
13/08/2009	€ / R 2009/12/14	13.40	Call	Currency Future	171.0000	167.0000	(2.339)	0	0	0
13/08/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,930.0000	2,945.0000	0.512	0	0	0
13/08/2009	€ / R 2009/12/14	17.35	Put	Currency Future	5,617.0000	5,635.0000	0.320	0	0	0
13/08/2009	€ / R 2009/12/14	17.25	Put	Currency Future	5,518.0000	5,536.0000	0.326	0	0	0
13/08/2009	€ / R 2009/12/14	9.65	Call	Currency Future	2,131.0000	2,113.0000	(0.845)	0	0	0
13/08/2009	€ / R 2009/12/14	13.90	Call	Currency Future	126.0000	121.0000	(3.968)	0	0	0
13/08/2009	€ / R 2009/12/14	13.70	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
13/08/2009	€ / R 2009/12/14	15.35	Put	Currency Future	3,650.0000	3,666.0000	0.438	0	0	0
13/08/2009	€ / R 2009/12/14	11.05	Put	Currency Future	210.0000	212.0000	0.952	0	0	0
13/08/2009	€ / R 2009/12/14	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	19.20	Put	Currency Future	7,460.0000	7,478.0000	0.241	0	0	0
13/08/2009	€ / R 2009/12/14	14.90	Call	Currency Future	63.0000	60.0000	(4.762)	0	0	0
13/08/2009	€ / R 2009/12/14	14.00	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
13/08/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,097.0000	2,112.0000	0.715	0	0	0
13/08/2009	€ / R 2009/12/14	10.25	Put	Currency Future	69.0000	67.0000	(2.899)	0	0	0
13/08/2009	€ / R 2009/12/14	11.55	Put	Currency Future	420.0000	424.0000	0.952	0	0	0
13/08/2009	€ / R 2009/12/14	19.20	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	8.65	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	€ / R 2009/12/14	13.95	Call	Currency Future	121.0000	117.0000	(3.306)	0	0	0
13/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,178.0000	1,189.0000	0.934	0	0	0
13/08/2009	€ / R 2009/12/14	11.60	Call	Currency Future	593.0000	579.0000	(2.361)	0	0	0
13/08/2009	€ / R 2009/12/14	10.85	Put	Currency Future	150.0000	151.0000	0.667	0	0	0
13/08/2009	€ / R 2009/12/14	9.35	Call	Currency Future	2,424.0000	2,405.0000	(0.784)	0	0	0
13/08/2009	€ / R 2009/12/14	15.55	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
13/08/2009	€ / R 2009/12/14	10.25	Call	Currency Future	1,566.0000	1,546.0000	(1.277)	0	0	0
13/08/2009	€ / R 2009/12/14	7.65	Call	Currency Future	4,101.0000	4,083.0000	(0.439)	0	0	0
13/08/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,324.0000	2,338.0000	0.602	0	0	0
13/08/2009	€ / R 2009/12/14	8.30	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	8.35	Call	Currency Future	3,407.0000	3,389.0000	(0.528)	0	0	0
13/08/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,845.0000	3,860.0000	0.390	0	0	0
13/08/2009	€ / R 2009/12/14	8.25	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.20	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	€ / R 2009/12/14	7.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,279.0000	2,292.0000	0.570	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,646.0000	1,659.0000	0.790	0	0	0
13/08/2009	€ / R 2009/12/14	11.60	Put	Currency Future	446.0000	450.0000	0.897	0	0	0
13/08/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,320.0000	5,337.0000	0.320	0	0	0
13/08/2009	€ / R 2009/12/14	19.65	Put	Currency Future	7,909.0000	7,927.0000	0.228	0	0	0
13/08/2009	€ / R 2009/12/14	7.25	Call	Currency Future	4,499.0000	4,480.0000	(0.422)	0	0	0
13/08/2009	€ / R 2009/12/14	17.20	Put	Currency Future	5,469.0000	5,486.0000	0.311	0	0	0
13/08/2009	€ / R 2009/12/14	14.90	Put	Currency Future	3,216.0000	3,231.0000	0.466	0	0	0
13/08/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,416.0000	2,430.0000	0.579	0	0	0
13/08/2009	€ / R 2009/12/14	11.05	Call	Currency Future	907.0000	891.0000	(1.764)	0	0	0
13/08/2009	€ / R 2009/12/14	7.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	14.20	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
13/08/2009	€ / R 2009/12/14	17.30	Put	Currency Future	5,568.0000	5,585.0000	0.305	0	0	0
13/08/2009	€ / R 2009/12/14	14.25	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
13/08/2009	€ / R 2009/12/14	13.65	Put	Currency Future	2,051.0000	2,066.0000	0.731	0	0	0
13/08/2009	€ / R 2009/12/14	8.35	Put	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.05	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/12/14	17.65	Put	Currency Future	5,915.0000	5,933.0000	0.304	0	0	0
13/08/2009	€ / R 2009/12/14	8.25	Call	Currency Future	3,506.0000	3,488.0000	(0.513)	0	0	0
13/08/2009	€ / R 2009/12/14	10.20	Put	Currency Future	65.0000	63.0000	(3.077)	0	0	0
13/08/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,370.0000	2,384.0000	0.591	0	0	0
13/08/2009	€ / R 2009/12/14	12.25	Call	Currency Future	364.0000	355.0000	(2.473)	0	0	0
13/08/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,811.0000	6,829.0000	0.264	0	0	0
13/08/2009	€ / R 2009/12/14	19.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	19.25	Put	Currency Future	7,510.0000	7,528.0000	0.240	0	0	0
13/08/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,508.0000	2,522.0000	0.558	0	0	0
13/08/2009	€ / R 2009/12/14	12.70	Call	Currency Future	266.0000	259.0000	(2.632)	0	0	0
13/08/2009	€ / R 2009/12/14	7.35	Call	Currency Future	4,399.0000	4,381.0000	(0.409)	0	0	0
13/08/2009	€ / R 2009/12/14	16.00	Put	Currency Future	4,285.0000	4,301.0000	0.373	0	0	0
13/08/2009	€ / R 2009/12/14	18.55	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	€ / R 2009/12/14	14.15	Call	Currency Future	106.0000	101.0000	(4.717)	0	0	0
13/08/2009	€ / R 2009/12/14	13.65	Call	Currency Future	148.0000	144.0000	(2.703)	0	0	0
13/08/2009	€ / R 2009/12/14	7.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	16.00	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
13/08/2009	€ / R 2009/12/14	19.35	Put	Currency Future	7,609.0000	7,627.0000	0.237	0	0	0
13/08/2009	€ / R 2009/12/14	10.00	Call	Currency Future	1,798.0000	1,779.0000	(1.057)	0	0	0
13/08/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,914.0000	1,928.0000	0.731	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	12.25	Put	Currency Future	866.0000	876.0000	1.155	0	0	0
13/08/2009	€ / R 2009/12/14	15.75	Put	Currency Future	4,040.0000	4,056.0000	0.396	0	0	0
13/08/2009	€ / R 2009/12/14	15.90	Put	Currency Future	4,187.0000	4,203.0000	0.382	0	0	0
13/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	275.0000	268.0000	(2.545)	0	0	0
13/08/2009	€ / R 2009/12/14	11.90	Call	Currency Future	469.0000	459.0000	(2.132)	0	0	0
13/08/2009	€ / R 2009/12/14	15.00	Put	Currency Future	3,312.0000	3,327.0000	0.453	0	0	0
13/08/2009	€ / R 2009/12/14	16.10	Put	Currency Future	4,383.0000	4,399.0000	0.365	0	0	0
13/08/2009	€ / R 2009/12/14	17.30	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	€ / R 2009/12/14	11.65	Put	Currency Future	472.0000	477.0000	1.059	0	0	0
13/08/2009	€ / R 2009/12/14	16.10	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
13/08/2009	€ / R 2009/12/14	11.10	Put	Currency Future	227.0000	230.0000	1.322	0	0	0
13/08/2009	€ / R 2009/12/14	10.20	Call	Currency Future	1,612.0000	1,592.0000	(1.241)	0	0	0
13/08/2009	€ / R 2009/12/14	11.75	Call	Currency Future	525.0000	513.0000	(2.286)	0	0	0
13/08/2009	€ / R 2009/12/14	8.00	Call	Currency Future	3,754.0000	3,736.0000	(0.479)	0	0	0
13/08/2009	€ / R 2009/12/14	11.75	Put	Currency Future	528.0000	534.0000	1.136	0	0	0
13/08/2009	€ / R 2009/12/14	7.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	11.00	Call	Currency Future	941.0000	925.0000	(1.700)	0	0	0
13/08/2009	€ / R 2009/12/14	11.80	Call	Currency Future	505.0000	494.0000	(2.178)	0	0	0
13/08/2009	€ / R 2009/12/14	8.80	Call	Currency Future	2,964.0000	2,945.0000	(0.641)	0	0	0
13/08/2009	€ / R 2009/12/14	7.85	Call	Currency Future	3,903.0000	3,885.0000	(0.461)	0	0	0
13/08/2009	€ / R 2009/12/14	8.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	14.20	Put	Currency Future	2,555.0000	2,569.0000	0.548	0	0	0
13/08/2009	€ / R 2009/12/14	7.80	Call	Currency Future	3,953.0000	3,934.0000	(0.481)	0	0	0
13/08/2009	€ / R 2009/12/14	12.20	Call	Currency Future	377.0000	368.0000	(2.387)	0	0	0
13/08/2009	€ / R 2009/12/14	15.85	Put	Currency Future	4,138.0000	4,154.0000	0.387	0	0	0
13/08/2009	€ / R 2009/12/14	9.00	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R 2009/12/14	15.20	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
13/08/2009	€ / R 2009/12/14	11.80	Put	Currency Future	558.0000	566.0000	1.434	0	0	0
13/08/2009	€ / R 2009/12/14	8.80	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/12/14	12.20	Put	Currency Future	830.0000	839.0000	1.084	0	0	0
13/08/2009	€ / R 2009/12/14	9.00	Call	Currency Future	2,767.0000	2,748.0000	(0.687)	0	0	0
13/08/2009	€ / R 2009/12/14	15.20	Put	Currency Future	3,505.0000	3,520.0000	0.428	0	0	0
13/08/2009	€ / R 2009/12/14	14.80	Put	Currency Future	3,121.0000	3,135.0000	0.449	0	0	0
13/08/2009	€ / R 2009/12/14	18.10	Put	Currency Future	6,363.0000	6,381.0000	0.283	0	0	0
13/08/2009	€ / R 2009/12/14	10.00	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
13/08/2009	€ / R 2009/12/14	10.80	Call	Currency Future	1,084.0000	1,067.0000	(1.568)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	15.85	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
13/08/2009	€ / R 2009/12/14	11.00	Put	Currency Future	194.0000	196.0000	1.031	0	0	0
13/08/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,229.0000	2,210.0000	(0.852)	0	0	0
13/08/2009	€ / R 2009/12/14	15.80	Put	Currency Future	4,089.0000	4,105.0000	0.391	0	0	0
13/08/2009	€ / R 2009/12/14	8.10	Call	Currency Future	3,655.0000	3,636.0000	(0.520)	0	0	0
13/08/2009	€ / R 2009/12/14	9.55	Put	Currency Future	31.0000	31.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	9.80	Call	Currency Future	1,987.0000	1,968.0000	(0.956)	0	0	0
13/08/2009	€ / R 2009/12/14	10.85	Call	Currency Future	1,047.0000	1,030.0000	(1.624)	0	0	0
13/08/2009	€ / R 2009/12/14	11.10	Call	Currency Future	874.0000	858.0000	(1.831)	0	0	0
13/08/2009	€ / R 2009/12/14	15.80	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
13/08/2009	€ / R 2009/12/14	9.85	Put	Currency Future	42.0000	42.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	15.00	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
13/08/2009	€ / R 2009/12/14	10.80	Put	Currency Future	137.0000	138.0000	0.730	0	0	0
13/08/2009	€ / R 2009/12/14	7.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	10.10	Put	Currency Future	57.0000	56.0000	(1.754)	0	0	0
13/08/2009	€ / R 2009/12/14	14.80	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/12/14	8.10	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	9.80	Put	Currency Future	40.0000	40.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	8.85	Call	Currency Future	2,915.0000	2,896.0000	(0.652)	0	0	0
13/08/2009	€ / R 2009/12/14	10.10	Call	Currency Future	1,704.0000	1,685.0000	(1.115)	0	0	0
13/08/2009	€ / R 2009/12/14	9.85	Call	Currency Future	1,939.0000	1,921.0000	(0.928)	0	0	0
13/08/2009	€ / R 2009/12/14	15.90	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
13/08/2009	€ / R 2009/12/14	9.10	Call	Currency Future	2,669.0000	2,650.0000	(0.712)	0	0	0
13/08/2009	€ / R 2009/12/14	8.85	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	€ / R 2009/12/14	11.35	Call	Currency Future	723.0000	708.0000	(2.075)	0	0	0
13/08/2009	€ / R 2009/12/14	10.60	Call	Currency Future	1,251.0000	1,230.0000	(1.679)	0	0	0
13/08/2009	€ / R 2009/12/14	8.75	Call	Currency Future	3,013.0000	2,995.0000	(0.597)	0	0	0
13/08/2009	€ / R 2009/12/14	18.10	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	8.75	Put	Currency Future	16.0000	16.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	16.60	Put	Currency Future	4,875.0000	4,892.0000	0.349	0	0	0
13/08/2009	€ / R 2009/12/14	9.75	Call	Currency Future	2,034.0000	2,016.0000	(0.885)	0	0	0
13/08/2009	€ / R 2009/12/14	9.75	Put	Currency Future	37.0000	37.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	16.60	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	€ / R 2009/12/14	15.75	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
13/08/2009	€ / R 2009/12/14	15.10	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
13/08/2009	€ / R 2009/12/14	7.75	Put	Currency Future	5.0000	5.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2009/12/14	10.60	Put	Currency Future	104.0000	101.0000	(2.885)	0	0	0
13/08/2009	€ / R 2009/12/14	7.75	Call	Currency Future	4,002.0000	3,984.0000	(0.450)	0	0	0
13/08/2009	€ / R 2009/12/14	11.85	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
13/08/2009	€ / R 2009/12/14	15.10	Put	Currency Future	3,409.0000	3,424.0000	0.440	0	0	0
13/08/2009	€ / R 2009/12/14	11.25	Put	Currency Future	284.0000	287.0000	1.056	0	0	0
13/08/2009	€ / R 2009/12/14	9.10	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	€ / R 2009/12/14	11.25	Call	Currency Future	781.0000	766.0000	(1.921)	0	0	0
13/08/2009	€ / R 2009/12/14	19.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	11.35	Put	Currency Future	326.0000	329.0000	0.920	0	0	0
13/08/2009	€ / R 2009/12/14	11.45	Put	Currency Future	372.0000	375.0000	0.806	0	0	0
13/08/2009	€ / R 2009/12/14	11.20	Call	Currency Future	811.0000	796.0000	(1.850)	0	0	0
13/08/2009	€ / R 2009/12/14	11.20	Put	Currency Future	264.0000	267.0000	1.136	0	0	0
13/08/2009	€ / R 2009/12/14	11.45	Call	Currency Future	669.0000	654.0000	(2.242)	0	0	0
13/08/2009	€ / R 2009/12/14	11.85	Call	Currency Future	487.0000	476.0000	(2.259)	0	0	0
13/08/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,554.0000	3,569.0000	0.422	0	0	0
13/08/2009	€ / R 2009/12/14	18.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	€ / R 2009/12/14	19.90	Put	Currency Future	8,158.0000	8,176.0000	0.221	0	0	0
13/08/2009	€ / R 2009/12/14	7.40	Call	Currency Future	4,349.0000	4,331.0000	(0.414)	0	0	0
13/08/2009	€ / R 2009/12/14	17.90	Put	Currency Future	6,164.0000	6,182.0000	0.292	0	0	0
13/08/2009	€ / R 2009/12/14	17.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.40	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	8.40	Call	Currency Future	3,358.0000	3,340.0000	(0.536)	0	0	0
13/08/2009	€ / R 2009/12/14	17.50	Put	Currency Future	5,766.0000	5,784.0000	0.312	0	0	0
13/08/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,522.0000	2,503.0000	(0.753)	0	0	0
13/08/2009	€ / R 2009/12/14	16.75	Put	Currency Future	5,023.0000	5,040.0000	0.338	0	0	0
13/08/2009	€ / R 2009/12/14	19.50	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	16.75	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R 2009/12/14	19.50	Put	Currency Future	7,759.0000	7,777.0000	0.232	0	0	0
13/08/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,512.0000	6,530.0000	0.276	0	0	0
13/08/2009	€ / R 2009/12/14	15.25	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
13/08/2009	€ / R 2009/12/14	17.50	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,121.0000	1,104.0000	(1.517)	0	0	0
13/08/2009	€ / R 2009/12/14	9.25	Put	Currency Future	24.0000	24.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	10.75	Put	Currency Future	124.0000	126.0000	1.613	0	0	0
13/08/2009	€ / R 2009/12/14	12.40	Call	Currency Future	327.0000	319.0000	(2.446)	0	0	0
13/08/2009	€ / R 2009/12/14	12.30	Put	Currency Future	904.0000	914.0000	1.106	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
13/08/2009	€ / R 2009/12/14	12.30	Call	Currency Future	351.0000	342.0000	(2.564)	0	0	0
13/08/2009	€ / R 2009/12/14	12.35	Call	Currency Future	338.0000	330.0000	(2.367)	0	0	0
13/08/2009	€ / R 2009/12/14	9.40	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
13/08/2009	€ / R 2009/12/14	12.35	Put	Currency Future	941.0000	952.0000	1.169	0	0	0
13/08/2009	€ / R 2009/12/14	9.40	Call	Currency Future	2,375.0000	2,356.0000	(0.800)	0	0	0
13/08/2009	€ / R 2009/12/14	12.65	Call	Currency Future	275.0000	268.0000	(2.545)	0	0	0
13/08/2009	€ / R 2009/12/14	8.40	Put	Currency Future	11.0000	11.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,178.0000	1,189.0000	0.934	0	0	0
13/08/2009	€ / R 2009/12/14	10.40	Call	Currency Future	1,429.0000	1,409.0000	(1.400)	0	0	0
13/08/2009	€ / R 2009/12/14	10.40	Put	Currency Future	82.0000	80.0000	(2.439)	0	0	0
13/08/2009	€ / R 2009/12/14	12.40	Put	Currency Future	980.0000	990.0000	1.020	0	0	0
13/08/2009	€ / R 2009/12/14	15.40	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
13/08/2009	€ / R 2009/12/14	15.40	Put	Currency Future	3,699.0000	3,714.0000	0.406	0	0	0
13/08/2009	€ / R 2009/12/14	19.40	Put	Currency Future	7,659.0000	7,677.0000	0.235	0	0	0
13/08/2009	€ / R 2009/12/14	12.60	Call	Currency Future	284.0000	277.0000	(2.465)	0	0	0
13/08/2009	€ / R 2009/12/14	7.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	10.95	Call	Currency Future	975.0000	959.0000	(1.641)	0	0	0
13/08/2009	€ / R 2009/12/14	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2009/12/14	17.40	Put	Currency Future	5,667.0000	5,685.0000	0.318	0	0	0
13/08/2009	€ / R 2009/12/14	14.75	Put	Currency Future	3,073.0000	3,088.0000	0.488	0	0	0
13/08/2009	€ / R 2009/12/14	10.95	Put	Currency Future	178.0000	180.0000	1.124	0	0	0
13/08/2009	€ / R 2009/12/14	14.75	Call	Currency Future	70.0000	66.0000	(5.714)	0	0	0
13/08/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,384.0000	1,364.0000	(1.445)	0	0	0
13/08/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,208.0000	1,186.0000	(1.821)	0	0	0
13/08/2009	€ / R 2009/12/14	10.65	Put	Currency Future	110.0000	107.0000	(2.727)	0	0	0
13/08/2009	€ / R 2009/12/14	10.45	Put	Currency Future	87.0000	85.0000	(2.299)	0	0	0
13/08/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,978.0000	2,992.0000	0.470	0	0	0
13/08/2009	€ / R 2009/12/14	11.15	Put	Currency Future	245.0000	248.0000	1.224	0	0	0
13/08/2009	€ / R 2009/12/14	11.15	Call	Currency Future	842.0000	827.0000	(1.781)	0	0	0
13/08/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,137.0000	1,149.0000	1.055	0	0	0
13/08/2009	€ / R 2009/12/14	14.65	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
13/08/2009	€ / R 2009/12/14	15.50	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
13/08/2009	€ / R 2009/12/14	10.50	Put	Currency Future	92.0000	90.0000	(2.174)	0	0	0
13/08/2009	€ / R 2009/12/14	15.50	Put	Currency Future	3,796.0000	3,812.0000	0.421	0	0	0
13/08/2009	€ / R 2009/12/14	14.50	Put	Currency Future	2,836.0000	2,850.0000	0.494	0	0	0
13/08/2009	€ / R 2009/12/14	14.50	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2009/12/14	10.50	Call	Currency Future	1,340.0000	1,319.0000	(1.567)	0	0	0
13/08/2009	€ / R	2009/12/14	9.50	Put	Currency Future	30.0000	30.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	8.50	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,151.0000	4,133.0000	(0.434)	0	0	0
13/08/2009	€ / R	2009/12/14	15.60	Put	Currency Future	3,894.0000	3,909.0000	0.385	0	0	0
13/08/2009	€ / R	2009/12/14	9.60	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/08/2009	€ / R	2009/12/14	7.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	15.60	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
13/08/2009	€ / R	2009/12/14	8.60	Call	Currency Future	3,161.0000	3,142.0000	(0.601)	0	0	0
13/08/2009	€ / R	2009/12/14	9.60	Call	Currency Future	2,180.0000	2,161.0000	(0.872)	0	0	0
13/08/2009	€ / R	2009/12/14	8.60	Put	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	7.50	Call	Currency Future	4,250.0000	4,232.0000	(0.424)	0	0	0
13/08/2009	€ / R	2009/12/14	8.50	Call	Currency Future	3,259.0000	3,241.0000	(0.552)	0	0	0
13/08/2009	€ / R	2009/12/14	7.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	€ / R	2009/12/14	9.50	Call	Currency Future	2,277.0000	2,258.0000	(0.834)	0	0	0
13/08/2009	€ / R	2009/12/14	7.60	Call	Currency Future	4,151.0000	4,133.0000	(0.434)	0	0	0
13/08/2009	€ / R	2009/12/14	19.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	€ / R	2009/12/14	17.80	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/08/2009	€ / R	2009/12/14	17.80	Put	Currency Future	6,064.0000	6,082.0000	0.297	0	0	0
13/08/2009	€ / R	2009/12/14	19.80	Put	Currency Future	8,058.0000	8,076.0000	0.223	0	0	0
13/08/2009	€ / R	2010/03/15			Currency Future	11.9439	11.9212	(0.190)	0.0000	0.0000	1,356
13/08/2009	€ / R	2010/03/15	12.20	Put	Currency Future	873.0000	887.0000	1.604	0	0	0
13/08/2009	€ / R	2010/03/15	17.75	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
13/08/2009	€ / R	2010/03/15	11.70	Call	Currency Future	813.0000	800.0000	(1.599)	0	0	0
13/08/2009	€ / R	2010/03/15	9.15	Call	Currency Future	2,831.0000	2,807.0000	(0.848)	0	0	0
13/08/2009	€ / R	2010/03/15	9.05	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/08/2009	€ / R	2010/03/15	15.40	Call	Currency Future	152.0000	150.0000	(1.316)	0	0	0
13/08/2009	€ / R	2010/03/15	9.90	Call	Currency Future	2,099.0000	2,076.0000	(1.096)	0	0	0
13/08/2009	€ / R	2010/03/15	19.55	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R	2010/03/15	19.75	Call	Currency Future	17.0000	17.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	15.50	Put	Currency Future	3,703.0000	3,724.0000	0.567	0	0	0
13/08/2009	€ / R	2010/03/15	8.15	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
13/08/2009	€ / R	2010/03/15	13.20	Put	Currency Future	1,632.0000	1,650.0000	1.103	0	0	0
13/08/2009	€ / R	2010/03/15	9.55	Put	Currency Future	46.0000	45.0000	(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
13/08/2009	€ / R 2010/03/15	9.90	Put	Currency Future	56.0000	54.0000	(3.571)	0	0	0
13/08/2009	€ / R 2010/03/15	17.55	Put	Currency Future	5,676.0000	5,697.0000	0.370	0	0	0
13/08/2009	€ / R 2010/03/15	8.25	Call	Currency Future	3,715.0000	3,692.0000	(0.619)	0	0	0
13/08/2009	€ / R 2010/03/15	19.75	Put	Currency Future	7,823.0000	7,845.0000	0.281	0	0	0
13/08/2009	€ / R 2010/03/15	8.15	Call	Currency Future	3,814.0000	3,790.0000	(0.629)	0	0	0
13/08/2009	€ / R 2010/03/15	13.20	Call	Currency Future	376.0000	371.0000	(1.330)	0	0	0
13/08/2009	€ / R 2010/03/15	13.40	Put	Currency Future	1,800.0000	1,818.0000	1.000	0	0	0
13/08/2009	€ / R 2010/03/15	10.90	Call	Currency Future	1,272.0000	1,253.0000	(1.494)	0	0	0
13/08/2009	€ / R 2010/03/15	19.55	Put	Currency Future	7,626.0000	7,648.0000	0.288	0	0	0
13/08/2009	€ / R 2010/03/15	8.25	Put	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	20.05	Put	Currency Future	8,120.0000	8,142.0000	0.271	0	0	0
13/08/2009	€ / R 2010/03/15	17.75	Put	Currency Future	5,871.0000	5,892.0000	0.358	0	0	0
13/08/2009	€ / R 2010/03/15	16.15	Put	Currency Future	4,323.0000	4,343.0000	0.463	0	0	0
13/08/2009	€ / R 2010/03/15	11.20	Put	Currency Future	334.0000	342.0000	2.395	0	0	0
13/08/2009	€ / R 2010/03/15	13.40	Call	Currency Future	344.0000	339.0000	(1.453)	0	0	0
13/08/2009	€ / R 2010/03/15	10.90	Put	Currency Future	228.0000	232.0000	1.754	0	0	0
13/08/2009	€ / R 2010/03/15	15.55	Put	Currency Future	3,751.0000	3,771.0000	0.533	0	0	0
13/08/2009	€ / R 2010/03/15	9.25	Call	Currency Future	2,733.0000	2,709.0000	(0.878)	0	0	0
13/08/2009	€ / R 2010/03/15	9.15	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
13/08/2009	€ / R 2010/03/15	11.20	Call	Currency Future	1,078.0000	1,063.0000	(1.391)	0	0	0
13/08/2009	€ / R 2010/03/15	10.40	Put	Currency Future	117.0000	120.0000	2.564	0	0	0
13/08/2009	€ / R 2010/03/15	8.90	Put	Currency Future	32.0000	31.0000	(3.125)	0	0	0
13/08/2009	€ / R 2010/03/15	15.55	Call	Currency Future	145.0000	142.0000	(2.069)	0	0	0
13/08/2009	€ / R 2010/03/15	9.25	Put	Currency Future	39.0000	38.0000	(2.564)	0	0	0
13/08/2009	€ / R 2010/03/15	18.05	Put	Currency Future	6,163.0000	6,183.0000	0.325	0	0	0
13/08/2009	€ / R 2010/03/15	11.90	Put	Currency Future	681.0000	692.0000	1.615	0	0	0
13/08/2009	€ / R 2010/03/15	9.05	Call	Currency Future	2,929.0000	2,905.0000	(0.819)	0	0	0
13/08/2009	€ / R 2010/03/15	10.40	Call	Currency Future	1,661.0000	1,641.0000	(1.204)	0	0	0
13/08/2009	€ / R 2010/03/15	8.90	Call	Currency Future	3,076.0000	3,053.0000	(0.748)	0	0	0
13/08/2009	€ / R 2010/03/15	17.55	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
13/08/2009	€ / R 2010/03/15	17.80	Put	Currency Future	5,920.0000	5,941.0000	0.355	0	0	0
13/08/2009	€ / R 2010/03/15	18.05	Call	Currency Future	57.0000	55.0000	(3.509)	0	0	0
13/08/2009	€ / R 2010/03/15	14.15	Put	Currency Future	2,456.0000	2,475.0000	0.774	0	0	0
13/08/2009	€ / R 2010/03/15	10.05	Call	Currency Future	1,962.0000	1,941.0000	(1.070)	0	0	0
13/08/2009	€ / R 2010/03/15	9.55	Call	Currency Future	2,439.0000	2,416.0000	(0.943)	0	0	0
13/08/2009	€ / R 2010/03/15	7.90	Put	Currency Future	16.0000	16.0000	-	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
13/08/2009	€ / R 2010/03/15	17.80	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0
13/08/2009	€ / R 2010/03/15	20.05	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	15.15	Call	Currency Future	167.0000	164.0000	(1.796)	0	0	0
13/08/2009	€ / R 2010/03/15	8.05	Put	Currency Future	18.0000	18.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	8.55	Put	Currency Future	25.0000	25.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	7.90	Call	Currency Future	4,060.0000	4,037.0000	(0.567)	0	0	0
13/08/2009	€ / R 2010/03/15	13.55	Put	Currency Future	1,928.0000	1,947.0000	0.985	0	0	0
13/08/2009	€ / R 2010/03/15	19.80	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
13/08/2009	€ / R 2010/03/15	15.15	Put	Currency Future	3,373.0000	3,393.0000	0.593	0	0	0
13/08/2009	€ / R 2010/03/15	10.20	Put	Currency Future	87.0000	89.0000	2.299	0	0	0
13/08/2009	€ / R 2010/03/15	8.55	Call	Currency Future	3,419.0000	3,396.0000	(0.673)	0	0	0
13/08/2009	€ / R 2010/03/15	19.95	Put	Currency Future	8,021.0000	8,043.0000	0.274	0	0	0
13/08/2009	€ / R 2010/03/15	7.80	Call	Currency Future	4,157.0000	4,135.0000	(0.529)	0	0	0
13/08/2009	€ / R 2010/03/15	11.35	Put	Currency Future	398.0000	406.0000	2.010	0	0	0
13/08/2009	€ / R 2010/03/15	14.15	Call	Currency Future	250.0000	246.0000	(1.600)	0	0	0
13/08/2009	€ / R 2010/03/15	8.05	Call	Currency Future	3,912.0000	3,889.0000	(0.588)	0	0	0
13/08/2009	€ / R 2010/03/15	7.55	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
13/08/2009	€ / R 2010/03/15	12.90	Call	Currency Future	433.0000	427.0000	(1.386)	0	0	0
13/08/2009	€ / R 2010/03/15	11.35	Call	Currency Future	992.0000	977.0000	(1.512)	0	0	0
13/08/2009	€ / R 2010/03/15	15.50	Call	Currency Future	147.0000	145.0000	(1.361)	0	0	0
13/08/2009	€ / R 2010/03/15	10.05	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
13/08/2009	€ / R 2010/03/15	17.40	Call	Currency Future	73.0000	71.0000	(2.740)	0	0	0
13/08/2009	€ / R 2010/03/15	7.80	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
13/08/2009	€ / R 2010/03/15	11.70	Put	Currency Future	569.0000	579.0000	1.757	0	0	0
13/08/2009	€ / R 2010/03/15	13.15	Put	Currency Future	1,591.0000	1,609.0000	1.131	0	0	0
13/08/2009	€ / R 2010/03/15	13.10	Call	Currency Future	394.0000	389.0000	(1.269)	0	0	0
13/08/2009	€ / R 2010/03/15	9.40	Put	Currency Future	42.0000	41.0000	(2.381)	0	0	0
13/08/2009	€ / R 2010/03/15	8.80	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/08/2009	€ / R 2010/03/15	14.50	Put	Currency Future	2,771.0000	2,791.0000	0.722	0	0	0
13/08/2009	€ / R 2010/03/15	11.15	Put	Currency Future	314.0000	322.0000	2.548	0	0	0
13/08/2009	€ / R 2010/03/15	11.05	Call	Currency Future	1,171.0000	1,155.0000	(1.366)	0	0	0
13/08/2009	€ / R 2010/03/15	15.40	Put	Currency Future	3,608.0000	3,629.0000	0.582	0	0	0
13/08/2009	€ / R 2010/03/15	8.80	Call	Currency Future	3,174.0000	3,151.0000	(0.725)	0	0	0
13/08/2009	€ / R 2010/03/15	19.80	Put	Currency Future	7,873.0000	7,895.0000	0.279	0	0	0
13/08/2009	€ / R 2010/03/15	19.85	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/08/2009	€ / R 2010/03/15	13.50	Put	Currency Future	1,885.0000	1,904.0000	1.008	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2010/03/15	10.15	Call	Currency Future	1,874.0000	1,853.0000	(1.121)	0	0	0
13/08/2009	€ / R 2010/03/15	10.20	Call	Currency Future	1,830.0000	1,810.0000	(1.093)	0	0	0
13/08/2009	€ / R 2010/03/15	17.40	Put	Currency Future	5,529.0000	5,550.0000	0.380	0	0	0
13/08/2009	€ / R 2010/03/15	14.80	Call	Currency Future	191.0000	188.0000	(1.571)	0	0	0
13/08/2009	€ / R 2010/03/15	10.15	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
13/08/2009	€ / R 2010/03/15	16.05	Put	Currency Future	4,228.0000	4,248.0000	0.473	0	0	0
13/08/2009	€ / R 2010/03/15	19.40	Put	Currency Future	7,478.0000	7,500.0000	0.294	0	0	0
13/08/2009	€ / R 2010/03/15	17.95	Put	Currency Future	6,067.0000	6,087.0000	0.330	0	0	0
13/08/2009	€ / R 2010/03/15	12.90	Put	Currency Future	1,389.0000	1,406.0000	1.224	0	0	0
13/08/2009	€ / R 2010/03/15	16.25	Call	Currency Future	112.0000	110.0000	(1.786)	0	0	0
13/08/2009	€ / R 2010/03/15	11.50	Call	Currency Future	911.0000	897.0000	(1.537)	0	0	0
13/08/2009	€ / R 2010/03/15	11.15	Call	Currency Future	1,108.0000	1,093.0000	(1.354)	0	0	0
13/08/2009	€ / R 2010/03/15	9.20	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/08/2009	€ / R 2010/03/15	7.55	Call	Currency Future	4,402.0000	4,380.0000	(0.500)	0	0	0
13/08/2009	€ / R 2010/03/15	19.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/08/2009	€ / R 2010/03/15	13.90	Put	Currency Future	2,235.0000	2,254.0000	0.850	0	0	0
13/08/2009	€ / R 2010/03/15	15.25	Call	Currency Future	161.0000	158.0000	(1.863)	0	0	0
13/08/2009	€ / R 2010/03/15	12.25	Call	Currency Future	601.0000	592.0000	(1.498)	0	0	0
13/08/2009	€ / R 2010/03/15	13.15	Call	Currency Future	385.0000	380.0000	(1.299)	0	0	0
13/08/2009	€ / R 2010/03/15	8.20	Put	Currency Future	20.0000	20.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	19.40	Call	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	17.95	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
13/08/2009	€ / R 2010/03/15	12.80	Put	Currency Future	1,311.0000	1,327.0000	1.220	0	0	0
13/08/2009	€ / R 2010/03/15	11.25	Call	Currency Future	1,049.0000	1,034.0000	(1.430)	0	0	0
13/08/2009	€ / R 2010/03/15	16.15	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
13/08/2009	€ / R 2010/03/15	9.20	Call	Currency Future	2,782.0000	2,758.0000	(0.863)	0	0	0
13/08/2009	€ / R 2010/03/15	9.40	Call	Currency Future	2,586.0000	2,562.0000	(0.928)	0	0	0
13/08/2009	€ / R 2010/03/15	13.80	Call	Currency Future	290.0000	286.0000	(1.379)	0	0	0
13/08/2009	€ / R 2010/03/15	10.25	Put	Currency Future	94.0000	96.0000	2.128	0	0	0
13/08/2009	€ / R 2010/03/15	16.05	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
13/08/2009	€ / R 2010/03/15	13.80	Put	Currency Future	2,146.0000	2,165.0000	0.885	0	0	0
13/08/2009	€ / R 2010/03/15	10.25	Call	Currency Future	1,787.0000	1,767.0000	(1.119)	0	0	0
13/08/2009	€ / R 2010/03/15	12.25	Put	Currency Future	907.0000	921.0000	1.544	0	0	0
13/08/2009	€ / R 2010/03/15	15.05	Put	Currency Future	3,279.0000	3,299.0000	0.610	0	0	0
13/08/2009	€ / R 2010/03/15	8.40	Call	Currency Future	3,567.0000	3,544.0000	(0.645)	0	0	0
13/08/2009	€ / R 2010/03/15	15.80	Put	Currency Future	3,989.0000	4,010.0000	0.526	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2010/03/15	13.55	Call	Currency Future	322.0000	318.0000	(1.242)	0	0	0
13/08/2009	€ / R 2010/03/15	16.25	Put	Currency Future	4,418.0000	4,439.0000	0.475	0	0	0
13/08/2009	€ / R 2010/03/15	12.15	Put	Currency Future	840.0000	853.0000	1.548	0	0	0
13/08/2009	€ / R 2010/03/15	15.05	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
13/08/2009	€ / R 2010/03/15	15.80	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
13/08/2009	€ / R 2010/03/15	15.95	Put	Currency Future	4,133.0000	4,153.0000	0.484	0	0	0
13/08/2009	€ / R 2010/03/15	11.25	Put	Currency Future	355.0000	362.0000	1.972	0	0	0
13/08/2009	€ / R 2010/03/15	12.15	Call	Currency Future	633.0000	624.0000	(1.422)	0	0	0
13/08/2009	€ / R 2010/03/15	11.05	Put	Currency Future	277.0000	284.0000	2.527	0	0	0
13/08/2009	€ / R 2010/03/15	12.80	Call	Currency Future	455.0000	448.0000	(1.538)	0	0	0
13/08/2009	€ / R 2010/03/15	8.95	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/08/2009	€ / R 2010/03/15	13.25	Put	Currency Future	1,674.0000	1,692.0000	1.075	0	0	0
13/08/2009	€ / R 2010/03/15	11.90	Call	Currency Future	725.0000	713.0000	(1.655)	0	0	0
13/08/2009	€ / R 2010/03/15	13.05	Call	Currency Future	404.0000	398.0000	(1.485)	0	0	0
13/08/2009	€ / R 2010/03/15	13.90	Call	Currency Future	279.0000	275.0000	(1.434)	0	0	0
13/08/2009	€ / R 2010/03/15	15.95	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
13/08/2009	€ / R 2010/03/15	13.25	Call	Currency Future	368.0000	363.0000	(1.359)	0	0	0
13/08/2009	€ / R 2010/03/15	19.85	Put	Currency Future	7,922.0000	7,944.0000	0.278	0	0	0
13/08/2009	€ / R 2010/03/15	12.20	Call	Currency Future	617.0000	608.0000	(1.459)	0	0	0
13/08/2009	€ / R 2010/03/15	11.70	Call	Currency Future	813.0000	800.0000	(1.599)	0	0	0
13/08/2009	€ / R 2010/03/15	14.50	Call	Currency Future	215.0000	212.0000	(1.395)	0	0	0
13/08/2009	€ / R 2010/03/15	13.05	Put	Currency Future	1,510.0000	1,527.0000	1.126	0	0	0
13/08/2009	€ / R 2010/03/15	10.80	Put	Currency Future	202.0000	205.0000	1.485	0	0	0
13/08/2009	€ / R 2010/03/15	14.95	Put	Currency Future	3,186.0000	3,206.0000	0.628	0	0	0
13/08/2009	€ / R 2010/03/15	14.25	Put	Currency Future	2,545.0000	2,565.0000	0.786	0	0	0
13/08/2009	€ / R 2010/03/15	17.45	Call	Currency Future	72.0000	70.0000	(2.778)	0	0	0
13/08/2009	€ / R 2010/03/15	11.75	Call	Currency Future	790.0000	778.0000	(1.519)	0	0	0
13/08/2009	€ / R 2010/03/15	7.50	Call	Currency Future	4,451.0000	4,429.0000	(0.494)	0	0	0
13/08/2009	€ / R 2010/03/15	14.05	Call	Currency Future	261.0000	257.0000	(1.533)	0	0	0
13/08/2009	€ / R 2010/03/15	9.80	Put	Currency Future	52.0000	51.0000	(1.923)	0	0	0
13/08/2009	€ / R 2010/03/15	14.95	Call	Currency Future	180.0000	177.0000	(1.667)	0	0	0
13/08/2009	€ / R 2010/03/15	14.25	Call	Currency Future	239.0000	236.0000	(1.255)	0	0	0
13/08/2009	€ / R 2010/03/15	8.50	Call	Currency Future	3,469.0000	3,445.0000	(0.692)	0	0	0
13/08/2009	€ / R 2010/03/15	14.05	Put	Currency Future	2,367.0000	2,386.0000	0.803	0	0	0
13/08/2009	€ / R 2010/03/15	14.90	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
13/08/2009	€ / R 2010/03/15	13.95	Put	Currency Future	2,279.0000	2,298.0000	0.834	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R	2010/03/15	15.25	Put	Currency Future	3,467.0000	3,487.0000	0.577	0	0	0
13/08/2009	€ / R	2010/03/15	7.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/08/2009	€ / R	2010/03/15	12.50	Call	Currency Future	528.0000	521.0000	(1.326)	0	0	0
13/08/2009	€ / R	2010/03/15	14.20	Call	Currency Future	245.0000	241.0000	(1.633)	0	0	0
13/08/2009	€ / R	2010/03/15	14.90	Put	Currency Future	3,140.0000	3,160.0000	0.637	0	0	0
13/08/2009	€ / R	2010/03/15	7.95	Call	Currency Future	4,011.0000	3,988.0000	(0.573)	0	0	0
13/08/2009	€ / R	2010/03/15	17.85	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
13/08/2009	€ / R	2010/03/15	11.50	Put	Currency Future	467.0000	476.0000	1.927	0	0	0
13/08/2009	€ / R	2010/03/15	12.50	Put	Currency Future	1,084.0000	1,099.0000	1.384	0	0	0
13/08/2009	€ / R	2010/03/15	14.20	Put	Currency Future	2,501.0000	2,520.0000	0.760	0	0	0
13/08/2009	€ / R	2010/03/15	8.40	Put	Currency Future	23.0000	23.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	15.90	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
13/08/2009	€ / R	2010/03/15	7.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	17.85	Put	Currency Future	5,969.0000	5,990.0000	0.352	0	0	0
13/08/2009	€ / R	2010/03/15	13.50	Call	Currency Future	329.0000	325.0000	(1.216)	0	0	0
13/08/2009	€ / R	2010/03/15	15.90	Put	Currency Future	4,085.0000	4,106.0000	0.514	0	0	0
13/08/2009	€ / R	2010/03/15	9.95	Put	Currency Future	57.0000	59.0000	3.509	0	0	0
13/08/2009	€ / R	2010/03/15	11.75	Put	Currency Future	596.0000	607.0000	1.846	0	0	0
13/08/2009	€ / R	2010/03/15	11.60	Put	Currency Future	517.0000	527.0000	1.934	0	0	0
13/08/2009	€ / R	2010/03/15	15.20	Put	Currency Future	3,420.0000	3,440.0000	0.585	0	0	0
13/08/2009	€ / R	2010/03/15	9.80	Call	Currency Future	2,196.0000	2,172.0000	(1.093)	0	0	0
13/08/2009	€ / R	2010/03/15	9.95	Call	Currency Future	2,051.0000	2,030.0000	(1.024)	0	0	0
13/08/2009	€ / R	2010/03/15	7.85	Call	Currency Future	4,108.0000	4,086.0000	(0.536)	0	0	0
13/08/2009	€ / R	2010/03/15	11.70	Put	Currency Future	569.0000	579.0000	1.757	0	0	0
13/08/2009	€ / R	2010/03/15	10.50	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
13/08/2009	€ / R	2010/03/15	10.10	Put	Currency Future	74.0000	76.0000	2.703	0	0	0
13/08/2009	€ / R	2010/03/15	7.40	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	10.80	Call	Currency Future	1,346.0000	1,326.0000	(1.486)	0	0	0
13/08/2009	€ / R	2010/03/15	10.95	Call	Currency Future	1,236.0000	1,220.0000	(1.294)	0	0	0
13/08/2009	€ / R	2010/03/15	9.50	Put	Currency Future	44.0000	43.0000	(2.273)	0	0	0
13/08/2009	€ / R	2010/03/15	12.10	Put	Currency Future	807.0000	820.0000	1.611	0	0	0
13/08/2009	€ / R	2010/03/15	10.10	Call	Currency Future	1,918.0000	1,897.0000	(1.095)	0	0	0
13/08/2009	€ / R	2010/03/15	7.40	Call	Currency Future	4,550.0000	4,528.0000	(0.484)	0	0	0
13/08/2009	€ / R	2010/03/15	14.80	Put	Currency Future	3,047.0000	3,067.0000	0.656	0	0	0
13/08/2009	€ / R	2010/03/15	12.95	Call	Currency Future	423.0000	417.0000	(1.418)	0	0	0
13/08/2009	€ / R	2010/03/15	10.50	Call	Currency Future	1,579.0000	1,559.0000	(1.267)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2010/03/15	12.10	Call	Currency Future	650.0000	641.0000	(1.385)	0	0	0
13/08/2009	€ / R 2010/03/15	9.10	Put	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/08/2009	€ / R 2010/03/15	10.95	Put	Currency Future	242.0000	248.0000	2.479	0	0	0
13/08/2009	€ / R 2010/03/15	17.35	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
13/08/2009	€ / R 2010/03/15	8.50	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	€ / R 2010/03/15	11.10	Call	Currency Future	1,139.0000	1,123.0000	(1.405)	0	0	0
13/08/2009	€ / R 2010/03/15	10.55	Call	Currency Future	1,539.0000	1,519.0000	(1.300)	0	0	0
13/08/2009	€ / R 2010/03/15	13.95	Call	Currency Future	273.0000	269.0000	(1.465)	0	0	0
13/08/2009	€ / R 2010/03/15	12.35	Put	Currency Future	977.0000	991.0000	1.433	0	0	0
13/08/2009	€ / R 2010/03/15	9.50	Call	Currency Future	2,488.0000	2,465.0000	(0.924)	0	0	0
13/08/2009	€ / R 2010/03/15	16.10	Put	Currency Future	4,275.0000	4,296.0000	0.491	0	0	0
13/08/2009	€ / R 2010/03/15	12.95	Put	Currency Future	1,429.0000	1,446.0000	1.190	0	0	0
13/08/2009	€ / R 2010/03/15	7.45	Call	Currency Future	4,501.0000	4,478.0000	(0.511)	0	0	0
13/08/2009	€ / R 2010/03/15	13.35	Call	Currency Future	352.0000	347.0000	(1.420)	0	0	0
13/08/2009	€ / R 2010/03/15	7.50	Put	Currency Future	8.0000	8.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	11.80	Call	Currency Future	768.0000	756.0000	(1.563)	0	0	0
13/08/2009	€ / R 2010/03/15	16.10	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
13/08/2009	€ / R 2010/03/15	8.95	Call	Currency Future	3,027.0000	3,003.0000	(0.793)	0	0	0
13/08/2009	€ / R 2010/03/15	7.45	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	13.35	Put	Currency Future	1,758.0000	1,776.0000	1.024	0	0	0
13/08/2009	€ / R 2010/03/15	19.35	Put	Currency Future	7,429.0000	7,451.0000	0.296	0	0	0
13/08/2009	€ / R 2010/03/15	15.10	Put	Currency Future	3,326.0000	3,346.0000	0.601	0	0	0
13/08/2009	€ / R 2010/03/15	10.85	Put	Currency Future	215.0000	218.0000	1.395	0	0	0
13/08/2009	€ / R 2010/03/15	8.45	Call	Currency Future	3,518.0000	3,495.0000	(0.654)	0	0	0
13/08/2009	€ / R 2010/03/15	14.35	Call	Currency Future	229.0000	226.0000	(1.310)	0	0	0
13/08/2009	€ / R 2010/03/15	19.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
13/08/2009	€ / R 2010/03/15	13.10	Put	Currency Future	1,550.0000	1,568.0000	1.161	0	0	0
13/08/2009	€ / R 2010/03/15	10.55	Put	Currency Future	145.0000	148.0000	2.069	0	0	0
13/08/2009	€ / R 2010/03/15	19.45	Put	Currency Future	7,528.0000	7,550.0000	0.292	0	0	0
13/08/2009	€ / R 2010/03/15	14.35	Put	Currency Future	2,635.0000	2,655.0000	0.759	0	0	0
13/08/2009	€ / R 2010/03/15	17.35	Put	Currency Future	5,480.0000	5,502.0000	0.401	0	0	0
13/08/2009	€ / R 2010/03/15	9.10	Call	Currency Future	2,880.0000	2,856.0000	(0.833)	0	0	0
13/08/2009	€ / R 2010/03/15	9.00	Call	Currency Future	2,978.0000	2,954.0000	(0.806)	0	0	0
13/08/2009	€ / R 2010/03/15	19.45	Call	Currency Future	21.0000	21.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	12.35	Call	Currency Future	571.0000	562.0000	(1.576)	0	0	0
13/08/2009	€ / R 2010/03/15	11.95	Call	Currency Future	705.0000	695.0000	(1.418)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2010/03/15	11.80	Put	Currency Future	624.0000	635.0000	1.763	0	0	0
13/08/2009	€ / R 2010/03/15	14.10	Call	Currency Future	255.0000	252.0000	(1.176)	0	0	0
13/08/2009	€ / R 2010/03/15	9.00	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
13/08/2009	€ / R 2010/03/15	17.45	Put	Currency Future	5,578.0000	5,599.0000	0.376	0	0	0
13/08/2009	€ / R 2010/03/15	15.35	Put	Currency Future	3,561.0000	3,582.0000	0.590	0	0	0
13/08/2009	€ / R 2010/03/15	11.85	Put	Currency Future	652.0000	663.0000	1.687	0	0	0
13/08/2009	€ / R 2010/03/15	11.95	Put	Currency Future	711.0000	723.0000	1.688	0	0	0
13/08/2009	€ / R 2010/03/15	15.10	Call	Currency Future	170.0000	168.0000	(1.176)	0	0	0
13/08/2009	€ / R 2010/03/15	10.00	Call	Currency Future	2,006.0000	1,986.0000	(0.997)	0	0	0
13/08/2009	€ / R 2010/03/15	13.45	Put	Currency Future	1,843.0000	1,861.0000	0.977	0	0	0
13/08/2009	€ / R 2010/03/15	15.35	Call	Currency Future	155.0000	153.0000	(1.290)	0	0	0
13/08/2009	€ / R 2010/03/15	11.85	Call	Currency Future	746.0000	734.0000	(1.609)	0	0	0
13/08/2009	€ / R 2010/03/15	11.60	Call	Currency Future	861.0000	848.0000	(1.510)	0	0	0
13/08/2009	€ / R 2010/03/15	14.10	Put	Currency Future	2,412.0000	2,430.0000	0.746	0	0	0
13/08/2009	€ / R 2010/03/15	10.00	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
13/08/2009	€ / R 2010/03/15	15.45	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
13/08/2009	€ / R 2010/03/15	15.20	Call	Currency Future	164.0000	161.0000	(1.829)	0	0	0
13/08/2009	€ / R 2010/03/15	9.85	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
13/08/2009	€ / R 2010/03/15	13.45	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
13/08/2009	€ / R 2010/03/15	10.35	Put	Currency Future	109.0000	112.0000	2.752	0	0	0
13/08/2009	€ / R 2010/03/15	8.10	Put	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	8.00	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	€ / R 2010/03/15	10.45	Call	Currency Future	1,620.0000	1,600.0000	(1.235)	0	0	0
13/08/2009	€ / R 2010/03/15	9.35	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/08/2009	€ / R 2010/03/15	8.00	Call	Currency Future	3,962.0000	3,939.0000	(0.581)	0	0	0
13/08/2009	€ / R 2010/03/15	8.45	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/08/2009	€ / R 2010/03/15	12.00	Put	Currency Future	742.0000	755.0000	1.752	0	0	0
13/08/2009	€ / R 2010/03/15	15.85	Put	Currency Future	4,037.0000	4,058.0000	0.520	0	0	0
13/08/2009	€ / R 2010/03/15	9.45	Call	Currency Future	2,537.0000	2,513.0000	(0.946)	0	0	0
13/08/2009	€ / R 2010/03/15	16.20	Put	Currency Future	4,370.0000	4,391.0000	0.481	0	0	0
13/08/2009	€ / R 2010/03/15	15.85	Call	Currency Future	131.0000	129.0000	(1.527)	0	0	0
13/08/2009	€ / R 2010/03/15	9.45	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
13/08/2009	€ / R 2010/03/15	16.20	Call	Currency Future	114.0000	112.0000	(1.754)	0	0	0
13/08/2009	€ / R 2010/03/15	12.85	Call	Currency Future	444.0000	438.0000	(1.351)	0	0	0
13/08/2009	€ / R 2010/03/15	10.45	Put	Currency Future	126.0000	129.0000	2.381	0	0	0
13/08/2009	€ / R 2010/03/15	7.35	Call	Currency Future	4,599.0000	4,577.0000	(0.478)	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
13/08/2009	€ / R 2010/03/15	12.85	Put	Currency Future	1,350.0000	1,366.0000	1.185	0	0	0
13/08/2009	€ / R 2010/03/15	15.45	Put	Currency Future	3,656.0000	3,676.0000	0.547	0	0	0
13/08/2009	€ / R 2010/03/15	7.35	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	12.00	Call	Currency Future	686.0000	676.0000	(1.458)	0	0	0
13/08/2009	€ / R 2010/03/15	11.10	Put	Currency Future	295.0000	302.0000	2.373	0	0	0
13/08/2009	€ / R 2010/03/15	13.00	Put	Currency Future	1,469.0000	1,486.0000	1.157	0	0	0
13/08/2009	€ / R 2010/03/15	10.35	Call	Currency Future	1,703.0000	1,683.0000	(1.174)	0	0	0
13/08/2009	€ / R 2010/03/15	13.85	Call	Currency Future	284.0000	281.0000	(1.056)	0	0	0
13/08/2009	€ / R 2010/03/15	8.35	Put	Currency Future	22.0000	22.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	14.85	Call	Currency Future	187.0000	184.0000	(1.604)	0	0	0
13/08/2009	€ / R 2010/03/15	8.35	Call	Currency Future	3,616.0000	3,593.0000	(0.636)	0	0	0
13/08/2009	€ / R 2010/03/15	11.40	Put	Currency Future	420.0000	429.0000	2.143	0	0	0
13/08/2009	€ / R 2010/03/15	14.85	Put	Currency Future	3,093.0000	3,113.0000	0.647	0	0	0
13/08/2009	€ / R 2010/03/15	9.35	Call	Currency Future	2,635.0000	2,611.0000	(0.911)	0	0	0
13/08/2009	€ / R 2010/03/15	11.40	Call	Currency Future	964.0000	950.0000	(1.452)	0	0	0
13/08/2009	€ / R 2010/03/15	8.10	Call	Currency Future	3,863.0000	3,840.0000	(0.595)	0	0	0
13/08/2009	€ / R 2010/03/15	13.85	Put	Currency Future	2,190.0000	2,209.0000	0.868	0	0	0
13/08/2009	€ / R 2010/03/15	10.85	Call	Currency Future	1,309.0000	1,290.0000	(1.451)	0	0	0
13/08/2009	€ / R 2010/03/15	14.00	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
13/08/2009	€ / R 2010/03/15	11.45	Call	Currency Future	937.0000	923.0000	(1.494)	0	0	0
13/08/2009	€ / R 2010/03/15	15.00	Call	Currency Future	177.0000	174.0000	(1.695)	0	0	0
13/08/2009	€ / R 2010/03/15	8.20	Call	Currency Future	3,764.0000	3,741.0000	(0.611)	0	0	0
13/08/2009	€ / R 2010/03/15	19.50	Put	Currency Future	7,577.0000	7,599.0000	0.290	0	0	0
13/08/2009	€ / R 2010/03/15	12.60	Call	Currency Future	502.0000	495.0000	(1.394)	0	0	13,636
13/08/2009	€ / R 2010/03/15	11.00	Call	Currency Future	1,203.0000	1,187.0000	(1.330)	0	0	13,636
13/08/2009	€ / R 2010/03/15	11.00	Put	Currency Future	259.0000	266.0000	2.703	0	0	0
13/08/2009	€ / R 2010/03/15	11.55	Call	Currency Future	886.0000	872.0000	(1.580)	0	0	0
13/08/2009	€ / R 2010/03/15	11.55	Put	Currency Future	492.0000	501.0000	1.829	0	0	0
13/08/2009	€ / R 2010/03/15	19.50	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/08/2009	€ / R 2010/03/15	7.85	Call	Currency Future	4,108.0000	4,086.0000	(0.536)	0	0	0
13/08/2009	€ / R 2010/03/15	7.85	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
13/08/2009	€ / R 2010/03/15	15.00	Put	Currency Future	3,233.0000	3,253.0000	0.619	0	0	0
13/08/2009	€ / R 2010/03/15	12.60	Put	Currency Future	1,158.0000	1,174.0000	1.382	0	0	0
13/08/2009	€ / R 2010/03/15	20.10	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	16.00	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
13/08/2009	€ / R 2010/03/15	14.00	Put	Currency Future	2,323.0000	2,342.0000	0.818	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	€ / R 2010/03/15	16.00	Put	Currency Future	4,180.0000	4,200.0000	0.478	0	0	0
13/08/2009	€ / R 2010/03/15	17.50	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
13/08/2009	€ / R 2010/03/15	8.85	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	€ / R 2010/03/15	17.50	Put	Currency Future	5,627.0000	5,648.0000	0.373	0	0	0
13/08/2009	€ / R 2010/03/15	8.85	Call	Currency Future	3,125.0000	3,102.0000	(0.736)	0	0	0
13/08/2009	€ / R 2010/03/15	12.05	Call	Currency Future	668.0000	658.0000	(1.497)	0	0	0
13/08/2009	€ / R 2010/03/15	11.45	Put	Currency Future	443.0000	452.0000	2.032	0	0	0
13/08/2009	€ / R 2010/03/15	9.85	Call	Currency Future	2,148.0000	2,124.0000	(1.117)	0	0	0
13/08/2009	€ / R 2010/03/15	12.05	Put	Currency Future	774.0000	787.0000	1.680	0	0	0
13/08/2009	€ / R 2010/03/15	13.00	Call	Currency Future	413.0000	407.0000	(1.453)	0	0	0
13/08/2009	€ / R 2010/03/15	20.10	Put	Currency Future	8,170.0000	8,192.0000	0.269	0	0	0
13/08/2009	€ / R 2010/03/15	18.10	Put	Currency Future	6,211.0000	6,232.0000	0.338	0	0	0
13/08/2009	€ / R 2010/03/15	18.10	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
13/08/2009	€ / R 2010/03/15	19.60	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	19.70	Put	Currency Future	7,774.0000	7,796.0000	0.283	0	0	0
13/08/2009	€ / R 2010/03/15	19.60	Put	Currency Future	7,675.0000	7,697.0000	0.287	0	0	0
13/08/2009	€ / R 2010/03/15	17.70	Put	Currency Future	5,822.0000	5,843.0000	0.361	0	0	0
13/08/2009	€ / R 2010/03/15	9.60	Call	Currency Future	2,391.0000	2,367.0000	(1.004)	0	0	0
13/08/2009	€ / R 2010/03/15	17.60	Put	Currency Future	5,724.0000	5,745.0000	0.367	0	0	0
13/08/2009	€ / R 2010/03/15	8.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	17.60	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
13/08/2009	€ / R 2010/03/15	15.60	Call	Currency Future	142.0000	140.0000	(1.408)	0	0	0
13/08/2009	€ / R 2010/03/15	19.70	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
13/08/2009	€ / R 2010/03/15	10.60	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
13/08/2009	€ / R 2010/03/15	17.70	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
13/08/2009	€ / R 2010/03/15	13.60	Call	Currency Future	315.0000	311.0000	(1.270)	0	0	0
13/08/2009	€ / R 2010/03/15	13.60	Put	Currency Future	1,971.0000	1,990.0000	0.964	0	0	0
13/08/2009	€ / R 2010/03/15	15.60	Put	Currency Future	3,798.0000	3,819.0000	0.553	0	0	0
13/08/2009	€ / R 2010/03/15	8.60	Call	Currency Future	3,370.0000	3,347.0000	(0.682)	0	0	0
13/08/2009	€ / R 2010/03/15	7.60	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	€ / R 2010/03/15	7.60	Call	Currency Future	4,353.0000	4,331.0000	(0.505)	0	0	0
13/08/2009	€ / R 2010/03/15	9.60	Put	Currency Future	47.0000	46.0000	(2.128)	0	0	0
13/08/2009	€ / R 2010/03/15	10.60	Call	Currency Future	1,499.0000	1,480.0000	(1.268)	0	0	0
13/08/2009	€ / R 2010/03/15	15.70	Put	Currency Future	3,893.0000	3,914.0000	0.539	0	0	0
13/08/2009	€ / R 2010/03/15	8.70	Call	Currency Future	3,272.0000	3,249.0000	(0.703)	0	0	0
13/08/2009	€ / R 2010/03/15	7.70	Put	Currency Future	11.0000	11.0000	-	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
13/08/2009	€ / R	2010/03/15	13.70	Put	Currency Future	2,058.0000	2,077.0000	0.923	0	0	0
13/08/2009	€ / R	2010/03/15	13.70	Call	Currency Future	302.0000	298.0000	(1.325)	0	0	0
13/08/2009	€ / R	2010/03/15	14.70	Call	Currency Future	199.0000	196.0000	(1.508)	0	0	0
13/08/2009	€ / R	2010/03/15	15.70	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
13/08/2009	€ / R	2010/03/15	14.70	Put	Currency Future	2,955.0000	2,974.0000	0.643	0	0	0
13/08/2009	€ / R	2010/03/15	7.70	Call	Currency Future	4,255.0000	4,233.0000	(0.517)	0	0	0
13/08/2009	€ / R	2010/03/15	12.70	Put	Currency Future	1,234.0000	1,250.0000	1.297	0	0	0
13/08/2009	€ / R	2010/03/15	10.70	Put	Currency Future	177.0000	181.0000	2.260	0	0	0
13/08/2009	€ / R	2010/03/15	8.70	Put	Currency Future	28.0000	28.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	12.70	Call	Currency Future	478.0000	471.0000	(1.464)	0	0	0
13/08/2009	€ / R	2010/03/15	9.70	Call	Currency Future	2,293.0000	2,270.0000	(1.003)	0	0	0
13/08/2009	€ / R	2010/03/15	10.70	Call	Currency Future	1,421.0000	1,402.0000	(1.337)	0	0	0
13/08/2009	€ / R	2010/03/15	9.70	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
13/08/2009	€ / R	2010/03/15	9.75	Call	Currency Future	2,245.0000	2,221.0000	(1.069)	0	0	0
13/08/2009	€ / R	2010/03/15	7.75	Call	Currency Future	4,206.0000	4,184.0000	(0.523)	0	0	0
13/08/2009	€ / R	2010/03/15	8.75	Call	Currency Future	3,223.0000	3,200.0000	(0.714)	0	0	0
13/08/2009	€ / R	2010/03/15	7.75	Put	Currency Future	12.0000	12.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	8.75	Put	Currency Future	29.0000	29.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	9.75	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
13/08/2009	€ / R	2010/03/15	10.75	Call	Currency Future	1,383.0000	1,364.0000	(1.374)	0	0	0
13/08/2009	€ / R	2010/03/15	10.75	Put	Currency Future	189.0000	193.0000	2.116	0	0	0
13/08/2009	€ / R	2010/03/15	15.75	Put	Currency Future	3,941.0000	3,962.0000	0.533	0	0	0
13/08/2009	€ / R	2010/03/15	15.75	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
13/08/2009	€ / R	2010/03/15	14.75	Put	Currency Future	3,001.0000	3,020.0000	0.633	0	0	0
13/08/2009	€ / R	2010/03/15	12.75	Call	Currency Future	466.0000	459.0000	(1.502)	0	0	0
13/08/2009	€ / R	2010/03/15	12.75	Put	Currency Future	1,272.0000	1,288.0000	1.258	0	0	0
13/08/2009	€ / R	2010/03/15	13.75	Call	Currency Future	296.0000	292.0000	(1.351)	0	0	0
13/08/2009	€ / R	2010/03/15	13.75	Put	Currency Future	2,102.0000	2,121.0000	0.904	0	0	0
13/08/2009	€ / R	2010/03/15	14.75	Call	Currency Future	195.0000	192.0000	(1.538)	0	0	0
13/08/2009	€ / R	2010/03/15	18.00	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
13/08/2009	€ / R	2010/03/15	20.00	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/08/2009	€ / R	2010/03/15	20.00	Put	Currency Future	8,070.0000	8,093.0000	0.285	0	0	0
13/08/2009	€ / R	2010/03/15	18.00	Put	Currency Future	6,115.0000	6,135.0000	0.327	0	0	0
13/08/2009	AL13	2009/11/05			Index Future	247.3810	247.9190	0.217	0.0000	0.0000	10

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ALBI	2009/11/05			Index Future	296.3920	297.5850	0.403	296.8700	296.8700	746
13/08/2009	ALBI	2010/02/04			Index Future	302.1570	303.0110	0.283	0.0000	0.0000	0
13/08/2009	CRD1	2009/11/05			Index Future	126.6230	127.0020	0.299	0.0000	0.0000	2
13/08/2009	CRD1	2010/02/04			Index Future	129.1010	129.3180	0.168	0.0000	0.0000	0
13/08/2009	GOVI	2009/11/05			jGovi	298.1415	299.3895	0.419	0.0000	0.0000	543
13/08/2009	GOVI	2010/02/04			jGovi	303.9755	304.8485	0.287	0.0000	0.0000	0
13/08/2009	ILBI	2009/11/05			Index Future	365.7100	365.8340	0.034	0.0000	0.0000	3
13/08/2009	J153	2010/08/31			jSwap	7.8200	7.7090	(1.419)	0.0000	0.0000	0
13/08/2009	J157	2015/09/15			jSwap	8.7270	8.6260	(1.157)	0.0000	0.0000	0
13/08/2009	J186	2026/12/21			jSwap	8.3850	8.2990	(1.026)	0.0000	0.0000	0
13/08/2009	J201	2014/12/22			jSwap	8.5780	8.4710	(1.247)	0.0000	0.0000	0
13/08/2009	J203	2017/09/15			jSwap	8.8550	8.7650	(1.016)	0.0000	0.0000	0
13/08/2009	J204	2018/12/21			jSwap	8.8360	8.7500	(0.973)	0.0000	0.0000	0
13/08/2009	J207	2020/01/15			jSwap	8.8240	8.7400	(0.952)	0.0000	0.0000	0
13/08/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
13/08/2009	JFRA	2009/11/05			jFra	7.2750	7.0770	(2.722)	0.0000	0.0000	0
13/08/2009	JFRA	2010/02/04			jFra	7.2260	7.0300	(2.712)	0.0000	0.0000	0
13/08/2009	JFRA	2010/05/06			jFra	7.3270	7.1410	(2.539)	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
13/08/2009	JFRA	2010/08/05			jFra	7.5740	7.3820	(2.535)	0.0000	0.0000	0
13/08/2009	JFRA	2010/11/04			jFra	7.8750	7.6760	(2.527)	0.0000	0.0000	0
13/08/2009	JN02	2009/11/05			jNote	7.7810	7.6050	(2.262)	0.0000	0.0000	0
13/08/2009	JN02	2010/02/04			jNote	7.9560	7.7990	(1.973)	0.0000	0.0000	0
13/08/2009	JN05	2009/11/05			jNote	8.5590	8.4490	(1.285)	0.0000	0.0000	0
13/08/2009	JN05	2010/02/04			jNote	8.6800	8.5750	(1.210)	0.0000	0.0000	0
13/08/2009	JN10	2009/11/05			jNote	8.7920	8.7080	(0.955)	0.0000	0.0000	0
13/08/2009	JN10	2010/02/04			jNote	8.8380	8.7590	(0.894)	0.0000	0.0000	0
13/08/2009	JROD	2009/08/31			jRod	7.2350	7.2320	(0.041)	0.0000	0.0000	0
13/08/2009	JROD	2009/09/30			jRod	7.3500	7.3390	(0.150)	0.0000	0.0000	0
13/08/2009	JROD	2009/10/30			jRod	7.5620	7.5390	(0.304)	0.0000	0.0000	0
13/08/2009	JROD	2009/11/30			jRod	7.5300	7.5100	(0.266)	0.0000	0.0000	0
13/08/2009	JROD	2009/12/31			jRod	7.7100	7.6800	(0.389)	0.0000	0.0000	0
13/08/2009	OTH1	2009/11/05			Index Future	286.5720	287.6890	0.390	0.0000	0.0000	3
13/08/2009	OTH1	2010/02/04			Index Future	292.1790	292.9350	0.259	0.0000	0.0000	0
13/08/2009	R153	2009/11/05			Bond Future	7.9930	7.8300	(2.039)	0.0000	0.0000	0
13/08/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,199.0000	1,075.0000	(10.342)	0	0	0
13/08/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	7.0000	11.0000	57.143	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
13/08/2009	R155	2009/11/05			Bond Future	8.0760	7.9010	(2.167)	0.0000	0.0000	0
13/08/2009	R155	2009/11/05	7.75	Put	Option on Bond Future	864.0000	672.0000	(22.222)	0	0	0
13/08/2009	R155	2009/11/05	7.75	Call	Option on Bond Future	295.0000	408.0000	38.305	0	0	0
13/08/2009	R157	2009/11/05			Bond Future	8.4910	8.3690	(1.437)	8.4000	8.4400	5,824
13/08/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,491.0000	4,932.0000	(10.180)	0	0	0
13/08/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	219.0000	293.0000	33.790	0	0	0
13/08/2009	R157	2010/02/04			Bond Future	8.5600	8.4370	(1.437)	0.0000	0.0000	0
13/08/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	4,981.0000	4,529.0000	(9.074)	0	0	0
13/08/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	875.0000	1,035.0000	18.286	0	0	0
13/08/2009	R157	2010/05/06			Bond Future	8.5820	8.4640	(1.375)	0.0000	0.0000	0
13/08/2009	R157	2010/05/06	8.50	Put	Option on Bond Future	2,927.0000	2,643.0000	(9.703)	0	0	0
13/08/2009	R157	2010/05/06	8.50	Call	Option on Bond Future	2,536.0000	2,816.0000	11.041	0	0	0
13/08/2009	R157	2010/08/05			Bond Future	8.6010	8.4480	(1.779)	0.0000	0.0000	0
13/08/2009	R157	2010/08/05	8.75	Put	Option on Bond Future	2,791.0000	2,482.0000	(11.071)	0	0	0
13/08/2009	R157	2010/08/05	8.75	Call	Option on Bond Future	3,468.0000	3,859.0000	11.275	0	0	0
13/08/2009	R186	2009/11/05			Bond Future	8.9000	8.8610	(0.438)	8.8600	8.8600	12,199
13/08/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	128.0000	140.0000	9.375	0	0	5,000
13/08/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,858.0000	14,494.0000	(2.450)	0	0	0
13/08/2009	R186	2009/11/05	7.75	Call	Option on Bond Future	274.0000	298.0000	8.759	0	0	240
13/08/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	2,712.0000	2,532.0000	(6.637)	0	0	5,000
13/08/2009	R186	2009/11/05	7.75	Put	Option on Bond Future	12,175.0000	11,823.0000	(2.891)	0	0	0
13/08/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	3,667.0000	3,862.0000	5.318	0	0	0
13/08/2009	R186	2009/11/05	8.75	Call	Option on Bond Future	2,508.0000	2,659.0000	6.021	0	0	0
13/08/2009	R186	2009/11/05	8.75	Put	Option on Bond Future	3,963.0000	3,738.0000	(5.678)	0	0	240
13/08/2009	R186	2010/02/04			Bond Future	8.9380	8.9020	(0.403)	0.0000	0.0000	0
13/08/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	8,863.0000	8,613.0000	(2.821)	0	0	0
13/08/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	2,042.0000	2,134.0000	4.505	0	0	0
13/08/2009	R186	2010/05/06			Bond Future	8.9570	8.9240	(0.368)	0.0000	0.0000	0
13/08/2009	R186	2010/05/06	9.00	Put	Option on Bond Future	5,289.0000	5,136.0000	(2.893)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	R186	2010/05/06	9.00	Call	Option on Bond Future	5,692.0000	5,850.0000	2.776	0	0	0
13/08/2009	R186	2010/08/05			Bond Future	8.9720	8.9270	(0.502)	0.0000	0.0000	0
13/08/2009	R186	2010/08/05	9.25	Call	Option on Bond Future	7,451.0000	7,694.0000	3.261	0	0	0
13/08/2009	R186	2010/08/05	9.25	Put	Option on Bond Future	4,907.0000	4,730.0000	(3.607)	0	0	0
13/08/2009	R201	2009/11/05			Bond Future	8.5420	8.3980	(1.686)	0.0000	0.0000	2
13/08/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,521.0000	3,990.0000	(11.745)	0	0	0
13/08/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	138.0000	200.0000	44.928	0	0	0
13/08/2009	R201	2010/02/04			Bond Future	8.6000	8.4560	(1.674)	0.0000	0.0000	0
13/08/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,844.0000	4,381.0000	(9.558)	0	0	0
13/08/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	412.0000	516.0000	25.243	0	0	0
13/08/2009	R201	2010/05/06			Bond Future	8.6190	8.4760	(1.659)	0.0000	0.0000	0
13/08/2009	R201	2010/05/06	8.50	Put	Option on Bond Future	2,362.0000	2,087.0000	(11.643)	0	0	0
13/08/2009	R201	2010/05/06	8.50	Call	Option on Bond Future	1,914.0000	2,178.0000	13.793	0	0	0
13/08/2009	R201	2010/08/05			Bond Future	8.6320	8.4530	(2.074)	0.0000	0.0000	0
13/08/2009	R201	2010/08/05	9.00	Put	Option on Bond Future	1,722.0000	1,475.0000	(14.344)	0	0	0
13/08/2009	R201	2010/08/05	9.00	Call	Option on Bond Future	3,030.0000	3,427.0000	13.102	0	0	0
13/08/2009	R203	2009/11/05			Bond Future	8.9630	8.8770	(0.960)	0.0000	0.0000	1,570
13/08/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,478.0000	8,039.0000	(5.178)	0	0	0
13/08/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	131.0000	158.0000	20.611	0	0	0
13/08/2009	R203	2010/02/04			Bond Future	9.0270	8.9430	(0.931)	0.0000	0.0000	0
13/08/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	5,681.0000	5,360.0000	(5.650)	0	0	0
13/08/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	1,196.0000	1,319.0000	10.284	0	0	0
13/08/2009	R203	2010/05/06			Bond Future	9.0580	8.9770	(0.894)	0.0000	0.0000	0
13/08/2009	R203	2010/05/06	9.00	Call	Option on Bond Future	3,309.0000	3,517.0000	6.286	0	0	0
13/08/2009	R203	2010/05/06	9.00	Put	Option on Bond Future	3,607.0000	3,398.0000	(5.794)	0	0	0
13/08/2009	R203	2010/08/05			Bond Future	9.0840	8.9820	(1.123)	0.0000	0.0000	0
13/08/2009	R203	2010/08/05	9.25	Put	Option on Bond Future	3,627.0000	3,398.0000	(6.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	R203	2010/08/05	9.25	Call	Option on Bond Future	4,454.0000	4,737.0000	6.354	0	0	0
13/08/2009	R204	2009/11/05			Bond Future	8.9660	8.8780	(0.981)	8.8700	8.9100	1,788
13/08/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	141.0000	171.0000	21.277	0	0	0
13/08/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,331.0000	8,840.0000	(5.262)	0	0	0
13/08/2009	R204	2010/02/04			Bond Future	9.0190	8.9340	(0.942)	0.0000	0.0000	0
13/08/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	1,325.0000	1,463.0000	10.415	0	0	0
13/08/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	6,213.0000	5,858.0000	(5.714)	0	0	0
13/08/2009	R204	2010/05/06			Bond Future	9.0490	8.9660	(0.917)	0.0000	0.0000	0
13/08/2009	R204	2010/05/06	9.00	Put	Option on Bond Future	3,940.0000	3,706.0000	(5.939)	0	0	0
13/08/2009	R204	2010/05/06	9.00	Call	Option on Bond Future	3,662.0000	3,899.0000	6.472	0	0	0
13/08/2009	R204	2010/08/05			Bond Future	9.0740	8.9730	(1.113)	0.0000	0.0000	0
13/08/2009	R204	2010/08/05	9.25	Call	Option on Bond Future	4,578.0000	4,892.0000	6.859	0	0	0
13/08/2009	R204	2010/08/05	9.25	Put	Option on Bond Future	3,609.0000	3,362.0000	(6.844)	0	0	0
13/08/2009	R206	2009/11/05			Bond Future	8.5910	8.4390	(1.769)	0.0000	0.0000	1,121
13/08/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	106.0000	156.0000	47.170	0	0	0
13/08/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,873.0000	3,408.0000	(12.006)	0	0	0
13/08/2009	R206	2010/02/04			Bond Future	8.6600	8.5080	(1.755)	0.0000	0.0000	0
13/08/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	332.0000	419.0000	26.205	0	0	0
13/08/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,129.0000	3,729.0000	(9.688)	0	0	0
13/08/2009	R206	2010/05/06			Bond Future	8.6910	8.5380	(1.760)	0.0000	0.0000	0
13/08/2009	R206	2010/05/06	8.75	Call	Option on Bond Future	1,865.0000	2,115.0000	13.405	0	0	0
13/08/2009	R206	2010/05/06	8.75	Put	Option on Bond Future	1,687.0000	1,473.0000	(12.685)	0	0	0
13/08/2009	R206	2010/08/05			Bond Future	8.7150	8.5190	(2.249)	0.0000	0.0000	0
13/08/2009	R206	2010/08/05	9.00	Put	Option on Bond Future	1,457.0000	1,232.0000	(15.443)	0	0	0
13/08/2009	R206	2010/08/05	9.00	Call	Option on Bond Future	2,264.0000	2,598.0000	14.753	0	0	0
13/08/2009	R207	2009/11/05			Bond Future	9.0620	8.9630	(1.092)	0.0000	0.0000	600
13/08/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,243.0000	9,671.0000	(5.584)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	114.0000	143.0000	25.439	0	0	0
13/08/2009	R207	2010/02/04			Bond Future	9.1140	9.0170	(1.064)	0.0000	0.0000	0
13/08/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	6,626.0000	6,207.0000	(6.324)	0	0	0
13/08/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	1,304.0000	1,462.0000	12.117	0	0	0
13/08/2009	R207	2010/05/06			Bond Future	9.1460	9.0500	(1.050)	0.0000	0.0000	0
13/08/2009	R207	2010/05/06	9.25	Put	Option on Bond Future	3,674.0000	3,418.0000	(6.968)	0	0	0
13/08/2009	R207	2010/05/06	9.25	Call	Option on Bond Future	4,277.0000	4,583.0000	7.155	0	0	0
13/08/2009	R207	2010/08/05			Bond Future	9.1740	9.0610	(1.232)	0.0000	0.0000	0
13/08/2009	R207	2010/08/05	9.50	Put	Option on Bond Future	3,357.0000	3,094.0000	(7.834)	0	0	0
13/08/2009	R207	2010/08/05	9.50	Call	Option on Bond Future	5,199.0000	5,587.0000	7.463	0	0	0
13/08/2009	R208	2009/11/05			Bond Future	9.0610	8.9610	(1.104)	8.9500	9.0300	5,125
13/08/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	128.0000	165.0000	28.906	0	0	0
13/08/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,862.0000	8,273.0000	(6.646)	0	0	0
13/08/2009	R208	2010/02/04			Bond Future	9.1090	9.0110	(1.076)	0.0000	0.0000	0
13/08/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	5,357.0000	4,948.0000	(7.635)	0	0	0
13/08/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	1,503.0000	1,699.0000	13.041	0	0	0
13/08/2009	R208	2010/05/06			Bond Future	9.1360	9.0390	(1.062)	0.0000	0.0000	0
13/08/2009	R208	2010/05/06	9.25	Put	Option on Bond Future	3,326.0000	3,062.0000	(7.937)	0	0	0
13/08/2009	R208	2010/05/06	9.25	Call	Option on Bond Future	4,013.0000	4,339.0000	8.124	0	0	0
13/08/2009	R208	2010/08/05			Bond Future	9.1600	9.0470	(1.234)	0.0000	0.0000	0
13/08/2009	R208	2010/08/05	9.50	Put	Option on Bond Future	3,327.0000	3,057.0000	(8.115)	0	0	0
13/08/2009	R208	2010/08/05	9.50	Call	Option on Bond Future	5,327.0000	5,736.0000	7.678	0	0	0
13/08/2009	R209	2009/11/05			Bond Future	8.4620	8.4200	(0.496)	8.4400	8.4300	3,051
13/08/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	72.0000	80.0000	11.111	0	0	5,000
13/08/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,309.0000	13,959.0000	(2.446)	0	0	0
13/08/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	217.0000	189.0000	(12.903)	0	0	2,500
13/08/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	9,999.0000	10,329.0000	3.300	0	0	0
13/08/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	168.0000	186.0000	10.714	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,689.0000	11,348.0000	(2.917)	0	0	0
13/08/2009	R209	2010/02/04			Bond Future	8.4810	8.4420	(0.460)	0.0000	0.0000	0
13/08/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	10,127.0000	9,858.0000	(2.656)	0	0	0
13/08/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	1,055.0000	1,116.0000	5.782	0	0	2,500
13/08/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	597.0000	556.0000	(6.868)	0	0	0
13/08/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	11,867.0000	12,157.0000	2.444	0	0	0
13/08/2009	R209	2010/05/06			Bond Future	8.4850	8.4480	(0.436)	0.0000	0.0000	0
13/08/2009	R209	2010/05/06	8.50	Put	Option on Bond Future	4,683.0000	4,530.0000	(3.267)	0	0	0
13/08/2009	R209	2010/05/06	8.50	Call	Option on Bond Future	4,809.0000	4,970.0000	3.348	0	0	0
13/08/2009	R209	2010/08/05			Bond Future	8.4850	8.4390	(0.542)	0.0000	0.0000	0
13/08/2009	R209	2010/08/05	8.75	Put	Option on Bond Future	4,498.0000	4,336.0000	(3.602)	0	0	0
13/08/2009	R209	2010/08/05	8.75	Call	Option on Bond Future	6,678.0000	6,905.0000	3.399	0	0	0
13/08/2009	TRT1	2009/11/05			Index Future	294.3640	295.5900	0.416	0.0000	0.0000	100
13/08/2009	TRT1	2010/02/04			Index Future	300.1240	300.9800	0.285	0.0000	0.0000	0
13/08/2009	ZAAD	2009/09/14			Currency Future	6.7306	6.7915	0.905	0.0000	0.0000	240,943
13/08/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	505.0000	561.0000	11.089	0	0	0
13/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	248.0000	206.0000	(16.935)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.45	Put	Currency Future	1,721.0000	1,660.0000	(3.544)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.50	Call	Currency Future	1,232.0000	1,292.0000	4.870	0	0	0
13/08/2009	ZAAD	2009/09/14	10.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	500.0000	447.0000	(10.600)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	639.0000	583.0000	(8.764)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	592.0000	537.0000	(9.291)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	187.0000	228.0000	21.925	0	0	0
13/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	49.0000	61.0000	24.490	0	0	0
13/08/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	93.0000	114.0000	22.581	0	0	0
13/08/2009	ZAAD	2009/09/14	8.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.50	Put	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	10.35	Put	Currency Future	3,620.0000	3,559.0000	(1.685)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
13/08/2009	ZAAD	2009/09/14	10.60	Put	Currency Future	3,870.0000	3,809.0000	(1.576)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	19.0000	24.0000	26.316	0	0	0
13/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
13/08/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	49.0000	61.0000	24.490	0	0	0
13/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	178.0000	142.0000	(20.225)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	551.0000	607.0000	10.163	0	0	0
13/08/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	212.0000	173.0000	(18.396)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,720.0000	3,659.0000	(1.640)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.35	Put	Currency Future	5,619.0000	5,559.0000	(1.068)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.40	Call	Currency Future	4,331.0000	4,392.0000	1.408	0	0	0
13/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	686.0000	629.0000	(8.309)	0	0	0
13/08/2009	ZAAD	2009/09/14	12.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	788.0000	847.0000	7.487	0	0	0
13/08/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
13/08/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	500.0000	447.0000	(10.600)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	125.0000	102.0000	(18.400)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	178.0000	142.0000	(20.225)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	368.0000	319.0000	(13.315)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	109.0000	134.0000	22.936	0	0	0
13/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	89.0000	72.0000	(19.101)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	79.0000	98.0000	24.051	0	0	0
13/08/2009	ZAAD	2009/09/14	5.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,719.0000	5,659.0000	(1.049)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.50	Call	Currency Future	4,231.0000	4,292.0000	1.442	0	0	0
13/08/2009	ZAAD	2009/09/14	12.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	592.0000	537.0000	(9.291)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	830.0000	772.0000	(6.988)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
13/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	156.0000	194.0000	24.359	0	0	0
13/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	106.0000	86.0000	(18.868)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	67.0000	84.0000	25.373	0	0	0
13/08/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	147.0000	121.0000	(17.687)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.55	Call	Currency Future	1,182.0000	1,243.0000	5.161	0	0	0
13/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	4.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
13/08/2009	ZAAD	2009/09/14	10.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
13/08/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	109.0000	134.0000	22.936	0	0	0
13/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	411.0000	361.0000	(12.165)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	220.0000	264.0000	20.000	0	0	0
13/08/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	79.0000	98.0000	24.051	0	0	0
13/08/2009	ZAAD	2009/09/14	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	4.50	Call	Currency Future	2,231.0000	2,292.0000	2.734	0	0	0
13/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
13/08/2009	ZAAD	2009/09/14	8.60	Put	Currency Future	1,871.0000	1,810.0000	(3.260)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	734.0000	677.0000	(7.766)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	42.0000	52.0000	23.810	0	0	0
13/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	57.0000	71.0000	24.561	0	0	0
13/08/2009	ZAAD	2009/09/14	4.55	Call	Currency Future	2,181.0000	2,242.0000	2.797	0	0	0
13/08/2009	ZAAD	2009/09/14	5.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	20.0000	16.0000	(20.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.35	Put	Currency Future	1,621.0000	1,561.0000	(3.701)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
13/08/2009	ZAAD	2009/09/14	8.60	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2009/09/14	10.70	Put	Currency Future	3,970.0000	3,909.0000	(1.537)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	368.0000	319.0000	(13.315)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	128.0000	162.0000	26.563	0	0	0
13/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	75.0000	61.0000	(18.667)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	248.0000	206.0000	(16.935)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.55	Put	Currency Future	1,821.0000	1,760.0000	(3.350)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	551.0000	607.0000	10.163	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	686.0000	629.0000	(8.309)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.60	Call	Currency Future	4,131.0000	4,192.0000	1.477	0	0	0
13/08/2009	ZAAD	2009/09/14	12.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	287.0000	242.0000	(15.679)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	256.0000	302.0000	17.969	0	0	0
13/08/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	187.0000	228.0000	21.925	0	0	0
13/08/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	327.0000	280.0000	(14.373)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
13/08/2009	ZAAD	2009/09/14	4.60	Call	Currency Future	2,131.0000	2,192.0000	2.863	0	0	0
13/08/2009	ZAAD	2009/09/14	10.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	287.0000	242.0000	(15.679)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	106.0000	86.0000	(18.868)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.45	Call	Currency Future	1,282.0000	1,342.0000	4.680	0	0	0
13/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	455.0000	403.0000	(11.429)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.60	Call	Currency Future	1,132.0000	1,193.0000	5.389	0	0	0
13/08/2009	ZAAD	2009/09/14	8.70	Put	Currency Future	1,970.0000	1,910.0000	(3.046)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	455.0000	403.0000	(11.429)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	417.0000	470.0000	12.710	0	0	0
13/08/2009	ZAAD	2009/09/14	3.45	Call	Currency Future	3,281.0000	3,342.0000	1.859	0	0	0
13/08/2009	ZAAD	2009/09/14	3.30	Call	Currency Future	3,431.0000	3,491.0000	1.749	0	0	0
13/08/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,522.0000	1,461.0000	(4.008)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
13/08/2009	ZAAD	2009/09/14	5.85	Call	Currency Future	886.0000	945.0000	6.659	0	0	0
13/08/2009	ZAAD	2009/09/14	5.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.70	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	42.0000	52.0000	23.810	0	0	0
13/08/2009	ZAAD	2009/09/14	4.45	Call	Currency Future	2,281.0000	2,342.0000	2.674	0	0	0
13/08/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/08/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	782.0000	724.0000	(7.417)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.05	Call	Currency Future	692.0000	750.0000	8.382	0	0	0
13/08/2009	ZAAD	2009/09/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	411.0000	361.0000	(12.165)	0	0	0
13/08/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	644.0000	702.0000	9.006	0	0	0
13/08/2009	ZAAD	2009/09/14	3.45	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
13/08/2009	ZAAD	2009/09/14	14.35	Put	Currency Future	7,619.0000	7,559.0000	(0.788)	0	0	0
13/08/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	545.0000	491.0000	(9.908)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.95	Call	Currency Future	788.0000	847.0000	7.487	0	0	0
13/08/2009	ZAAD	2009/09/14	3.60	Call	Currency Future	3,131.0000	3,192.0000	1.948	0	0	0
13/08/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	256.0000	302.0000	17.969	0	0	0
13/08/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	35.0000	44.0000	25.714	0	0	0
13/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,481.0000	1,542.0000	4.119	0	0	0
13/08/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
13/08/2009	ZAAD	2009/09/14	6.15	Call	Currency Future	597.0000	655.0000	9.715	0	0	0
13/08/2009	ZAAD	2009/09/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	67.0000	84.0000	25.373	0	0	0
13/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	333.0000	383.0000	15.015	0	0	0
13/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,719.0000	7,659.0000	(0.777)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.30	Call	Currency Future	4,431.0000	4,492.0000	1.377	0	0	0
13/08/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,481.0000	4,542.0000	1.361	0	0	0
13/08/2009	ZAAD	2009/09/14	14.40	Put	Currency Future	7,669.0000	7,609.0000	(0.782)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,681.0000	4,742.0000	1.303	0	0	0
13/08/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	460.0000	515.0000	11.957	0	0	0
13/08/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,681.0000	1,742.0000	3.629	0	0	0
13/08/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	3,181.0000	3,241.0000	1.886	0	0	0
13/08/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,981.0000	3,042.0000	2.046	0	0	0
13/08/2009	ZAAD	2009/09/14	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2009/09/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,981.0000	6,042.0000	1.020	0	0	0
13/08/2009	ZAAD	2009/09/14	4.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	36.0000	29.0000	(19.444)	0	0	0

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13/08/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	2.55	Call	Currency Future	4,181.0000	4,242.0000	1.459	0	0	0
13/08/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,020.0000	2,959.0000	(2.020)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.40	Call	Currency Future	2,331.0000	2,392.0000	2.617	0	0	0
13/08/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	2,770.0000	2,709.0000	(2.202)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.40	Call	Currency Future	3,331.0000	3,391.0000	1.801	0	0	0
13/08/2009	ZAAD	2009/09/14	10.55	Put	Currency Future	3,820.0000	3,759.0000	(1.597)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.30	Call	Currency Future	2,431.0000	2,492.0000	2.509	0	0	0
13/08/2009	ZAAD	2009/09/14	5.35	Call	Currency Future	1,381.0000	1,442.0000	4.417	0	0	0
13/08/2009	ZAAD	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	10.50	Put	Currency Future	3,770.0000	3,709.0000	(1.618)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.95	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	ZAAD	2009/09/14	14.50	Put	Currency Future	7,769.0000	7,709.0000	(0.772)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.30	Call	Currency Future	1,431.0000	1,492.0000	4.263	0	0	0
13/08/2009	ZAAD	2009/09/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	2.45	Call	Currency Future	4,281.0000	4,342.0000	1.425	0	0	0
13/08/2009	ZAAD	2009/09/14	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.35	Call	Currency Future	3,381.0000	3,442.0000	1.804	0	0	0
13/08/2009	ZAAD	2009/09/14	12.60	Put	Currency Future	5,869.0000	5,809.0000	(1.022)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.40	Call	Currency Future	1,331.0000	1,392.0000	4.583	0	0	0
13/08/2009	ZAAD	2009/09/14	10.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.30	Put	Currency Future	7,569.0000	7,509.0000	(0.793)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.35	Call	Currency Future	4,381.0000	4,442.0000	1.392	0	0	0
13/08/2009	ZAAD	2009/09/14	10.40	Put	Currency Future	3,670.0000	3,609.0000	(1.662)	0	0	0
13/08/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	6,181.0000	6,242.0000	0.987	0	0	0
13/08/2009	ZAAD	2009/09/14	14.55	Put	Currency Future	7,819.0000	7,759.0000	(0.767)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	4.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	4.35	Call	Currency Future	2,381.0000	2,442.0000	2.562	0	0	0
13/08/2009	ZAAD	2009/09/14	10.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,019.0000	5,959.0000	(0.997)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.05	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.40	Put	Currency Future	1,671.0000	1,611.0000	(3.591)	0	0	0
13/08/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,519.0000	4,459.0000	(1.328)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.85	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.50	Put	Currency Future	1,771.0000	1,710.0000	(3.444)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	4.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	5,769.0000	5,709.0000	(1.040)	0	0	0
13/08/2009	ZAAD	2009/09/14	12.30	Put	Currency Future	5,569.0000	5,509.0000	(1.077)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.15	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.40	Put	Currency Future	5,669.0000	5,609.0000	(1.058)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.70	Call	Currency Future	4,031.0000	4,092.0000	1.513	0	0	0
13/08/2009	ZAAD	2009/09/14	10.30	Put	Currency Future	3,570.0000	3,509.0000	(1.709)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD	2009/09/14	5.80	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.70	Call	Currency Future	1,033.0000	1,094.0000	5.905	0	0	0
13/08/2009	ZAAD	2009/09/14	8.30	Put	Currency Future	1,571.0000	1,511.0000	(3.819)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.80	Call	Currency Future	935.0000	995.0000	6.417	0	0	0
13/08/2009	ZAAD	2009/09/14	8.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.30	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/08/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,323.0000	1,263.0000	(4.535)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.70	Call	Currency Future	3,031.0000	3,092.0000	2.013	0	0	0
13/08/2009	ZAAD	2009/09/14	12.50	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
13/08/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	2,820.0000	2,759.0000	(2.163)	0	0	0
13/08/2009	ZAAD	2009/09/14	5.90	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	ZAAD	2009/09/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/08/2009	ZAAD	2009/09/14	5.90	Call	Currency Future	837.0000	896.0000	7.049	0	0	0
13/08/2009	ZAAD	2009/09/14	12.70	Put	Currency Future	5,969.0000	5,909.0000	(1.005)	0	0	0
13/08/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	5,819.0000	5,759.0000	(1.031)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.10	Call	Currency Future	644.0000	702.0000	9.006	0	0	0
13/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	44.0000	35.0000	(20.455)	0	0	0
13/08/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	4,731.0000	4,792.0000	1.289	0	0	0
13/08/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.00	Call	Currency Future	740.0000	799.0000	7.973	0	0	0
13/08/2009	ZAAD	2009/09/14	14.70	Put	Currency Future	7,969.0000	7,909.0000	(0.753)	0	0	0
13/08/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	3,231.0000	3,292.0000	1.888	0	0	0
13/08/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,320.0000	4,259.0000	(1.412)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.00	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/08/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.10	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/08/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	4,270.0000	4,209.0000	(1.429)	0	0	0
13/08/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	6,231.0000	6,292.0000	0.979	0	0	0
13/08/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	63.0000	50.0000	(20.635)	0	0	0
13/08/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	10.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.45	Put	Currency Future	7,719.0000	7,659.0000	(0.777)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	293.0000	342.0000	16.724	0	0	0
13/08/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	1,731.0000	1,792.0000	3.524	0	0	0
13/08/2009	ZAAD	2009/09/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
13/08/2009	ZAAD	2009/09/14	12.45	Put	Currency Future	5,719.0000	5,659.0000	(1.049)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	374.0000	426.0000	13.904	0	0	0
13/08/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/08/2009	ZAAD	2009/09/14	12.45	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	8.75	Put	Currency Future	2,020.0000	1,960.0000	(2.970)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	44.0000	35.0000	(20.455)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	1,273.0000	1,213.0000	(4.713)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.45	Put	Currency Future	3,720.0000	3,659.0000	(1.640)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	374.0000	426.0000	13.904	0	0	0
13/08/2009	ZAAD	2009/09/14	10.75	Put	Currency Future	4,020.0000	3,959.0000	(1.517)	0	0	0
13/08/2009	ZAAD	2009/09/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.75	Put	Currency Future	8,019.0000	7,959.0000	(0.748)	0	0	0
13/08/2009	ZAAD	2009/09/14	8.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	75.0000	61.0000	(18.667)	0	0	0
13/08/2009	ZAAD	2009/09/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	5.75	Call	Currency Future	984.0000	1,044.0000	6.098	0	0	0
13/08/2009	ZAAD	2009/09/14	4.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.60	Put	Currency Future	7,869.0000	7,809.0000	(0.762)	0	0	0
13/08/2009	ZAAD	2009/09/14	4.70	Call	Currency Future	2,031.0000	2,092.0000	3.003	0	0	0
13/08/2009	ZAAD	2009/09/14	2.75	Call	Currency Future	3,981.0000	4,042.0000	1.532	0	0	0
13/08/2009	ZAAD	2009/09/14	4.75	Call	Currency Future	1,981.0000	2,042.0000	3.079	0	0	0
13/08/2009	ZAAD	2009/09/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	4.80	Call	Currency Future	1,931.0000	1,992.0000	3.159	0	0	0
13/08/2009	ZAAD	2009/09/14	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	3.80	Call	Currency Future	2,931.0000	2,992.0000	2.081	0	0	0
13/08/2009	ZAAD	2009/09/14	2.80	Call	Currency Future	3,931.0000	3,991.0000	1.526	0	0	0
13/08/2009	ZAAD	2009/09/14	8.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	10.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	8.80	Put	Currency Future	2,070.0000	2,010.0000	(2.899)	0	0	0
13/08/2009	ZAAD	2009/09/14	12.80	Put	Currency Future	6,069.0000	6,009.0000	(0.989)	0	0	0
13/08/2009	ZAAD	2009/09/14	10.80	Put	Currency Future	4,070.0000	4,009.0000	(1.499)	0	0	0
13/08/2009	ZAAD	2009/09/14	12.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/09/14	14.80	Put	Currency Future	8,069.0000	8,009.0000	(0.744)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	156.0000	194.0000	24.359	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	125.0000	102.0000	(18.400)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	460.0000	515.0000	11.957	0	0	0
13/08/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	220.0000	264.0000	20.000	0	0	0
13/08/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	89.0000	72.0000	(19.101)	0	0	0
13/08/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	333.0000	383.0000	15.015	0	0	0
13/08/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
13/08/2009	ZAAD	2009/12/14			Currency Future	6.7983	6.8547	0.830	0.0000	0.0000	714
13/08/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	637.0000	594.0000	(6.750)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.05	Put	Currency Future	47.0000	39.0000	(17.021)	0	0	0
13/08/2009	ZAAD	2009/12/14	8.70	Put	Currency Future	1,928.0000	1,874.0000	(2.801)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	145.0000	160.0000	10.345	0	0	0
13/08/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	303.0000	336.0000	10.891	0	0	0
13/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	278.0000	309.0000	11.151	0	0	0
13/08/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	152.0000	135.0000	(11.184)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	94.0000	81.0000	(13.830)	0	0	0
13/08/2009	ZAAD	2009/12/14	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	135.0000	149.0000	10.370	0	0	0
13/08/2009	ZAAD	2009/12/14	6.05	Call	Currency Future	795.0000	843.0000	6.038	0	0	0
13/08/2009	ZAAD	2009/12/14	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	14.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	519.0000	479.0000	(7.707)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	255.0000	231.0000	(9.412)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	278.0000	309.0000	11.151	0	0	0
13/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	121.0000	106.0000	(12.397)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	557.0000	517.0000	(7.181)	0	0	0
13/08/2009	ZAAD	2009/12/14	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	5.70	Call	Currency Future	1,115.0000	1,169.0000	4.843	0	0	0
13/08/2009	ZAAD	2009/12/14	14.85	Put	Currency Future	8,052.0000	7,996.0000	(0.695)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	596.0000	555.0000	(6.879)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	481.0000	443.0000	(7.900)	0	0	0
13/08/2009	ZAAD	2009/12/14	5.70	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	167.0000	184.0000	10.180	0	0	0
13/08/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	450.0000	489.0000	8.667	0	0	0
13/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	592.0000	636.0000	7.432	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	240.0000	264.0000	10.000	0	0	0
13/08/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	207.0000	229.0000	10.628	0	0	0
13/08/2009	ZAAD	2009/12/14	2.70	Call	Currency Future	4,098.0000	4,155.0000	1.391	0	0	0
13/08/2009	ZAAD	2009/12/14	6.20	Call	Currency Future	670.0000	716.0000	6.866	0	0	0
13/08/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	193.0000	213.0000	10.363	0	0	0
13/08/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	310.0000	279.0000	(10.000)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	94.0000	81.0000	(13.830)	0	0	0
13/08/2009	ZAAD	2009/12/14	12.45	Put	Currency Future	5,653.0000	5,596.0000	(1.008)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	155.0000	171.0000	10.323	0	0	0
13/08/2009	ZAAD	2009/12/14	2.40	Call	Currency Future	4,398.0000	4,455.0000	1.296	0	0	0
13/08/2009	ZAAD	2009/12/14	4.70	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	72.0000	61.0000	(15.278)	0	0	0
13/08/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	167.0000	184.0000	10.180	0	0	0
13/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	330.0000	364.0000	10.303	0	0	0
13/08/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	280.0000	254.0000	(9.286)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	519.0000	560.0000	7.900	0	0	0
13/08/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	179.0000	198.0000	10.615	0	0	0
13/08/2009	ZAAD	2009/12/14	8.70	Call	Currency Future	27.0000	29.0000	7.407	0	0	0
13/08/2009	ZAAD	2009/12/14	4.80	Call	Currency Future	2,002.0000	2,057.0000	2.747	0	0	0
13/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	375.0000	341.0000	(9.067)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	592.0000	636.0000	7.432	0	0	0
13/08/2009	ZAAD	2009/12/14	8.45	Call	Currency Future	34.0000	37.0000	8.824	0	0	0
13/08/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	409.0000	374.0000	(8.557)	0	0	0
13/08/2009	ZAAD	2009/12/14	3.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	519.0000	479.0000	(7.707)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	258.0000	284.0000	10.078	0	0	0
13/08/2009	ZAAD	2009/12/14	14.55	Put	Currency Future	7,752.0000	7,696.0000	(0.722)	0	0	0
13/08/2009	ZAAD	2009/12/14	5.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.15	Put	Currency Future	63.0000	53.0000	(15.873)	0	0	0
13/08/2009	ZAAD	2009/12/14	3.70	Call	Currency Future	3,098.0000	3,155.0000	1.840	0	0	0
13/08/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	375.0000	341.0000	(9.067)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	189.0000	169.0000	(10.582)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	121.0000	106.0000	(12.397)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	342.0000	310.0000	(9.357)	0	0	0
13/08/2009	ZAAD	2009/12/14	14.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	8.45	Put	Currency Future	1,685.0000	1,632.0000	(3.145)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD 2009/12/14	6.15	Call	Currency Future	711.0000	758.0000	6.610	0	0	0
13/08/2009	ZAAD 2009/12/14	4.70	Call	Currency Future	2,101.0000	2,156.0000	2.618	0	0	0
13/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	444.0000	408.0000	(8.108)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	387.0000	424.0000	9.561	0	0	0
13/08/2009	ZAAD 2009/12/14	6.25	Put	Currency Future	83.0000	71.0000	(14.458)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	310.0000	279.0000	(10.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	10.55	Put	Currency Future	3,755.0000	3,699.0000	(1.491)	0	0	0
13/08/2009	ZAAD 2009/12/14	10.45	Put	Currency Future	3,656.0000	3,600.0000	(1.532)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	223.0000	246.0000	10.314	0	0	0
13/08/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	519.0000	560.0000	7.900	0	0	0
13/08/2009	ZAAD 2009/12/14	6.25	Call	Currency Future	631.0000	675.0000	6.973	0	0	0
13/08/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	258.0000	284.0000	10.078	0	0	0
13/08/2009	ZAAD 2009/12/14	4.55	Call	Currency Future	2,250.0000	2,305.0000	2.444	0	0	0
13/08/2009	ZAAD 2009/12/14	10.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	223.0000	246.0000	10.314	0	0	0
13/08/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	280.0000	254.0000	(9.286)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.85	Put	Currency Future	6,052.0000	5,996.0000	(0.925)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.55	Call	Currency Future	1,261.0000	1,316.0000	4.362	0	0	0
13/08/2009	ZAAD 2009/12/14	10.85	Put	Currency Future	4,054.0000	3,998.0000	(1.381)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	484.0000	524.0000	8.264	0	0	0
13/08/2009	ZAAD 2009/12/14	12.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	12.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.55	Call	Currency Future	4,248.0000	4,305.0000	1.342	0	0	0
13/08/2009	ZAAD 2009/12/14	5.50	Call	Currency Future	1,310.0000	1,365.0000	4.198	0	0	0
13/08/2009	ZAAD 2009/12/14	5.45	Call	Currency Future	1,359.0000	1,414.0000	4.047	0	0	0
13/08/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	136.0000	119.0000	(12.500)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.90	Put	Currency Future	6,102.0000	6,046.0000	(0.918)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,448.0000	4,505.0000	1.281	0	0	0
13/08/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	6,198.0000	6,255.0000	0.920	0	0	0
13/08/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	107.0000	93.0000	(13.084)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.55	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.45	Call	Currency Future	2,350.0000	2,405.0000	2.340	0	0	0
13/08/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.65	Call	Currency Future	28.0000	30.0000	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
13/08/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	555.0000	597.0000	7.568	0	0	0
13/08/2009	ZAAD 2009/12/14	8.55	Put	Currency Future	1,782.0000	1,728.0000	(3.030)	0	0	0
13/08/2009	ZAAD 2009/12/14	14.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.45	Call	Currency Future	4,348.0000	4,405.0000	1.311	0	0	0
13/08/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,949.0000	3,005.0000	1.899	0	0	0
13/08/2009	ZAAD 2009/12/14	8.40	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
13/08/2009	ZAAD 2009/12/14	10.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.50	Put	Currency Future	1,734.0000	1,680.0000	(3.114)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	210.0000	188.0000	(10.476)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.65	Put	Currency Future	5,852.0000	5,796.0000	(0.957)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.40	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.55	Call	Currency Future	31.0000	33.0000	6.452	0	0	0
13/08/2009	ZAAD 2009/12/14	8.50	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
13/08/2009	ZAAD 2009/12/14	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,457.0000	1,513.0000	3.844	0	0	0
13/08/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	358.0000	393.0000	9.777	0	0	0
13/08/2009	ZAAD 2009/12/14	14.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	5.40	Call	Currency Future	1,408.0000	1,463.0000	3.906	0	0	0
13/08/2009	ZAAD 2009/12/14	5.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,948.0000	6,005.0000	0.958	0	0	0
13/08/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	4,698.0000	4,755.0000	1.213	0	0	0
13/08/2009	ZAAD 2009/12/14	12.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	4.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.55	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	10.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	3.45	Call	Currency Future	3,348.0000	3,405.0000	1.703	0	0	0
13/08/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/08/2009	ZAAD 2009/12/14	14.65	Put	Currency Future	7,852.0000	7,796.0000	(0.713)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.40	Call	Currency Future	2,400.0000	2,455.0000	2.292	0	0	0
13/08/2009	ZAAD 2009/12/14	4.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	11.35	Put	Currency Future	4,554.0000	4,497.0000	(1.252)	0	0	0
13/08/2009	ZAAD 2009/12/14	10.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0

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13/08/2009	ZAAD 2009/12/14	4.50	Call	Currency Future	2,300.0000	2,355.0000	2.391	0	0	0
13/08/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	444.0000	408.0000	(8.108)	0	0	0
13/08/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	9.55	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/08/2009	ZAAD 2009/12/14	12.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.65	Put	Currency Future	1,880.0000	1,825.0000	(2.926)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.40	Call	Currency Future	3,398.0000	3,455.0000	1.677	0	0	0
13/08/2009	ZAAD 2009/12/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	193.0000	213.0000	10.363	0	0	0
13/08/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,059.0000	3,003.0000	(1.831)	0	0	0
13/08/2009	ZAAD 2009/12/14	9.55	Put	Currency Future	2,762.0000	2,706.0000	(2.028)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.35	Call	Currency Future	2,449.0000	2,505.0000	2.287	0	0	0
13/08/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	49.0000	53.0000	8.163	0	0	0
13/08/2009	ZAAD 2009/12/14	10.65	Put	Currency Future	3,855.0000	3,799.0000	(1.453)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	10.50	Put	Currency Future	3,705.0000	3,649.0000	(1.511)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,589.0000	1,536.0000	(3.335)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	4.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	1,704.0000	1,760.0000	3.286	0	0	0
13/08/2009	ZAAD 2009/12/14	10.40	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/08/2009	ZAAD 2009/12/14	14.50	Put	Currency Future	7,702.0000	7,646.0000	(0.727)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.65	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.05	Put	Currency Future	1,303.0000	1,252.0000	(3.914)	0	0	0
13/08/2009	ZAAD 2009/12/14	14.35	Put	Currency Future	7,552.0000	7,496.0000	(0.742)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	6.00	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.40	Put	Currency Future	1,637.0000	1,584.0000	(3.238)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
13/08/2009	ZAAD 2009/12/14	12.55	Put	Currency Future	5,753.0000	5,696.0000	(0.991)	0	0	0
13/08/2009	ZAAD 2009/12/14	14.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	12.60	Put	Currency Future	5,803.0000	5,746.0000	(0.982)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.90	Put	Currency Future	29.0000	23.0000	(20.690)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.50	Call	Currency Future	3,298.0000	3,355.0000	1.728	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD 2009/12/14	11.05	Put	Currency Future	4,254.0000	4,198.0000	(1.316)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.35	Put	Currency Future	5,553.0000	5,496.0000	(1.026)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.90	Call	Currency Future	927.0000	978.0000	5.502	0	0	0
13/08/2009	ZAAD 2009/12/14	14.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.05	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
13/08/2009	ZAAD 2009/12/14	3.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,304.0000	4,248.0000	(1.301)	0	0	0
13/08/2009	ZAAD 2009/12/14	14.40	Put	Currency Future	7,602.0000	7,546.0000	(0.737)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.50	Call	Currency Future	4,298.0000	4,355.0000	1.326	0	0	0
13/08/2009	ZAAD 2009/12/14	5.95	Call	Currency Future	883.0000	932.0000	5.549	0	0	0
13/08/2009	ZAAD 2009/12/14	5.05	Call	Currency Future	1,754.0000	1,809.0000	3.136	0	0	0
13/08/2009	ZAAD 2009/12/14	10.35	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/08/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	10.40	Put	Currency Future	3,606.0000	3,550.0000	(1.553)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.35	Call	Currency Future	3,448.0000	3,505.0000	1.653	0	0	0
13/08/2009	ZAAD 2009/12/14	11.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	6.00	Call	Currency Future	838.0000	888.0000	5.967	0	0	0
13/08/2009	ZAAD 2009/12/14	12.40	Put	Currency Future	5,603.0000	5,546.0000	(1.017)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.50	Put	Currency Future	5,703.0000	5,646.0000	(0.999)	0	0	0
13/08/2009	ZAAD 2009/12/14	0.55	Call	Currency Future	6,248.0000	6,305.0000	0.912	0	0	0
13/08/2009	ZAAD 2009/12/14	10.35	Put	Currency Future	3,556.0000	3,500.0000	(1.575)	0	0	0
13/08/2009	ZAAD 2009/12/14	9.60	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/08/2009	ZAAD 2009/12/14	12.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	5.10	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.10	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	5.95	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.65	Call	Currency Future	1,164.0000	1,218.0000	4.639	0	0	0
13/08/2009	ZAAD 2009/12/14	2.05	Call	Currency Future	4,748.0000	4,805.0000	1.201	0	0	0
13/08/2009	ZAAD 2009/12/14	8.10	Put	Currency Future	1,350.0000	1,299.0000	(3.778)	0	0	0
13/08/2009	ZAAD 2009/12/14	6.20	Call	Currency Future	670.0000	716.0000	6.866	0	0	0
13/08/2009	ZAAD 2009/12/14	14.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	3.55	Call	Currency Future	3,248.0000	3,305.0000	1.755	0	0	0
13/08/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	2,811.0000	2,756.0000	(1.957)	0	0	0



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13/08/2009	ZAAD	2009/12/14	14.45	Put	Currency Future	7,652.0000	7,596.0000	(0.732)	0	0	0
13/08/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	6.20	Put	Currency Future	72.0000	61.0000	(15.278)	0	0	0
13/08/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	10.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	3,198.0000	3,255.0000	1.782	0	0	0
13/08/2009	ZAAD	2009/12/14	6.10	Call	Currency Future	753.0000	800.0000	6.242	0	0	0
13/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	418.0000	456.0000	9.091	0	0	0
13/08/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
13/08/2009	ZAAD	2009/12/14	8.85	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
13/08/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	170.0000	151.0000	(11.176)	0	0	0
13/08/2009	ZAAD	2009/12/14	12.80	Put	Currency Future	6,002.0000	5,946.0000	(0.933)	0	0	0
13/08/2009	ZAAD	2009/12/14	10.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	14.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	136.0000	119.0000	(12.500)	0	0	0
13/08/2009	ZAAD	2009/12/14	12.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	10.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	14.80	Put	Currency Future	8,002.0000	7,946.0000	(0.700)	0	0	0
13/08/2009	ZAAD	2009/12/14	10.75	Put	Currency Future	3,955.0000	3,899.0000	(1.416)	0	0	0
13/08/2009	ZAAD	2009/12/14	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	14.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	8.75	Put	Currency Future	1,977.0000	1,923.0000	(2.731)	0	0	0
13/08/2009	ZAAD	2009/12/14	4.85	Call	Currency Future	1,952.0000	2,008.0000	2.869	0	0	0
13/08/2009	ZAAD	2009/12/14	14.90	Put	Currency Future	8,102.0000	8,046.0000	(0.691)	0	0	0
13/08/2009	ZAAD	2009/12/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	2.85	Call	Currency Future	3,948.0000	4,005.0000	1.444	0	0	0
13/08/2009	ZAAD	2009/12/14	3.80	Call	Currency Future	2,999.0000	3,055.0000	1.867	0	0	0
13/08/2009	ZAAD	2009/12/14	14.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	10.80	Put	Currency Future	4,005.0000	3,948.0000	(1.423)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	484.0000	524.0000	8.264	0	0	0
13/08/2009	ZAAD	2009/12/14	14.75	Put	Currency Future	7,952.0000	7,896.0000	(0.704)	0	0	0
13/08/2009	ZAAD	2009/12/14	10.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	12.75	Put	Currency Future	5,952.0000	5,896.0000	(0.941)	0	0	0
13/08/2009	ZAAD	2009/12/14	8.80	Put	Currency Future	2,026.0000	1,972.0000	(2.665)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	418.0000	456.0000	9.091	0	0	0
13/08/2009	ZAAD	2009/12/14	8.75	Call	Currency Future	26.0000	28.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD 2009/12/14	5.85	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.75	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.85	Call	Currency Future	973.0000	1,024.0000	5.242	0	0	0
13/08/2009	ZAAD 2009/12/14	5.75	Call	Currency Future	1,067.0000	1,121.0000	5.061	0	0	0
13/08/2009	ZAAD 2009/12/14	4.80	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	ZAAD 2009/12/14	5.80	Call	Currency Future	1,019.0000	1,072.0000	5.201	0	0	0
13/08/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	170.0000	151.0000	(11.176)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.75	Call	Currency Future	4,048.0000	4,105.0000	1.408	0	0	0
13/08/2009	ZAAD 2009/12/14	5.80	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
13/08/2009	ZAAD 2009/12/14	12.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.80	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/08/2009	ZAAD 2009/12/14	3.75	Call	Currency Future	3,049.0000	3,105.0000	1.837	0	0	0
13/08/2009	ZAAD 2009/12/14	4.85	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.85	Put	Currency Future	2,075.0000	2,021.0000	(2.602)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	2.80	Call	Currency Future	3,998.0000	4,055.0000	1.426	0	0	0
13/08/2009	ZAAD 2009/12/14	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	4.60	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.60	Call	Currency Future	2,200.0000	2,255.0000	2.500	0	0	0
13/08/2009	ZAAD 2009/12/14	4.75	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/08/2009	ZAAD 2009/12/14	4.75	Call	Currency Future	2,051.0000	2,106.0000	2.682	0	0	0
13/08/2009	ZAAD 2009/12/14	2.60	Call	Currency Future	4,198.0000	4,255.0000	1.358	0	0	0
13/08/2009	ZAAD 2009/12/14	10.90	Put	Currency Future	4,104.0000	4,048.0000	(1.365)	0	0	0
13/08/2009	ZAAD 2009/12/14	3.65	Call	Currency Future	3,148.0000	3,205.0000	1.811	0	0	0
13/08/2009	ZAAD 2009/12/14	5.60	Call	Currency Future	1,212.0000	1,267.0000	4.538	0	0	0
13/08/2009	ZAAD 2009/12/14	2.65	Call	Currency Future	4,148.0000	4,205.0000	1.374	0	0	0
13/08/2009	ZAAD 2009/12/14	10.70	Put	Currency Future	3,905.0000	3,849.0000	(1.434)	0	0	0
13/08/2009	ZAAD 2009/12/14	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	5.60	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/08/2009	ZAAD 2009/12/14	14.70	Put	Currency Future	7,902.0000	7,846.0000	(0.709)	0	0	0
13/08/2009	ZAAD 2009/12/14	8.60	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
13/08/2009	ZAAD 2009/12/14	12.70	Put	Currency Future	5,902.0000	5,846.0000	(0.949)	0	0	0
13/08/2009	ZAAD 2009/12/14	10.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD 2009/12/14	8.60	Put	Currency Future	1,831.0000	1,777.0000	(2.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2009/12/14	14.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	3.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	4.65	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/08/2009	ZAAD	2009/12/14	8.90	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
13/08/2009	ZAAD	2009/12/14	4.65	Call	Currency Future	2,151.0000	2,206.0000	2.557	0	0	0
13/08/2009	ZAAD	2009/12/14	12.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	10.60	Put	Currency Future	3,805.0000	3,749.0000	(1.472)	0	0	0
13/08/2009	ZAAD	2009/12/14	14.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	14.60	Put	Currency Future	7,802.0000	7,746.0000	(0.718)	0	0	0
13/08/2009	ZAAD	2009/12/14	10.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD	2009/12/14	8.90	Put	Currency Future	2,123.0000	2,069.0000	(2.544)	0	0	0
13/08/2009	ZAAD	2009/12/14	2.90	Call	Currency Future	3,898.0000	3,955.0000	1.462	0	0	0
13/08/2009	ZAAD	2009/12/14	3.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	4.90	Call	Currency Future	1,902.0000	1,958.0000	2.944	0	0	0
13/08/2009	ZAAD	2009/12/14	4.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	ZAAD	2009/12/14	3.90	Call	Currency Future	2,899.0000	2,955.0000	1.932	0	0	0
13/08/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	240.0000	264.0000	10.000	0	0	0
13/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	231.0000	209.0000	(9.524)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	342.0000	310.0000	(9.357)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	555.0000	597.0000	7.568	0	0	0
13/08/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	358.0000	393.0000	9.777	0	0	0
13/08/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	330.0000	364.0000	10.303	0	0	0
13/08/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	107.0000	93.0000	(13.084)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	210.0000	188.0000	(10.476)	0	0	0
13/08/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	231.0000	209.0000	(9.524)	0	0	0
13/08/2009	ZAAD	2010/03/15			Currency Future	6.8562	6.9103	0.789	0.0000	0.0000	4
13/08/2009	ZAAD	2010/03/15	3.65	Call	Currency Future	3,207.0000	3,261.0000	1.684	0	0	0
13/08/2009	ZAAD	2010/03/15	8.45	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
13/08/2009	ZAAD	2010/03/15	6.05	Put	Currency Future	72.0000	63.0000	(12.500)	0	0	0
13/08/2009	ZAAD	2010/03/15	2.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	2.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.45	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.85	Call	Currency Future	382.0000	411.0000	7.592	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2010/03/15	10.65	Put	Currency Future	3,803.0000	3,750.0000	(1.394)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.85	Put	Currency Future	375.0000	350.0000	(6.667)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.65	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/08/2009	ZAAD	2010/03/15	10.50	Put	Currency Future	3,655.0000	3,602.0000	(1.450)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.45	Call	Currency Future	3,407.0000	3,461.0000	1.585	0	0	0
13/08/2009	ZAAD	2010/03/15	14.70	Put	Currency Future	7,845.0000	7,791.0000	(0.688)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.05	Call	Currency Future	878.0000	924.0000	5.239	0	0	0
13/08/2009	ZAAD	2010/03/15	2.90	Call	Currency Future	3,956.0000	4,010.0000	1.365	0	0	0
13/08/2009	ZAAD	2010/03/15	12.65	Put	Currency Future	5,797.0000	5,743.0000	(0.932)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.50	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD	2010/03/15	4.45	Call	Currency Future	2,411.0000	2,465.0000	2.240	0	0	0
13/08/2009	ZAAD	2010/03/15	7.10	Put	Currency Future	539.0000	507.0000	(5.937)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	2.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	14.65	Put	Currency Future	7,795.0000	7,741.0000	(0.693)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.50	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/08/2009	ZAAD	2010/03/15	6.30	Call	Currency Future	692.0000	733.0000	5.925	0	0	0
13/08/2009	ZAAD	2010/03/15	3.90	Call	Currency Future	2,958.0000	3,012.0000	1.826	0	0	0
13/08/2009	ZAAD	2010/03/15	5.95	Call	Currency Future	960.0000	1,007.0000	4.896	0	0	0
13/08/2009	ZAAD	2010/03/15	2.40	Call	Currency Future	4,456.0000	4,510.0000	1.212	0	0	0
13/08/2009	ZAAD	2010/03/15	14.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	8.50	Put	Currency Future	1,732.0000	1,684.0000	(2.771)	0	0	0
13/08/2009	ZAAD	2010/03/15	2.45	Call	Currency Future	4,406.0000	4,460.0000	1.226	0	0	0
13/08/2009	ZAAD	2010/03/15	4.60	Call	Currency Future	2,263.0000	2,316.0000	2.342	0	0	0
13/08/2009	ZAAD	2010/03/15	7.10	Call	Currency Future	295.0000	317.0000	7.458	0	0	0
13/08/2009	ZAAD	2010/03/15	4.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.65	Put	Currency Future	272.0000	251.0000	(7.721)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2010/03/15	2.65	Call	Currency Future	4,206.0000	4,260.0000	1.284	0	0	0
13/08/2009	ZAAD	2010/03/15	8.50	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
13/08/2009	ZAAD	2010/03/15	2.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	ZAAD	2010/03/15	7.00	Call	Currency Future	327.0000	351.0000	7.339	0	0	0
13/08/2009	ZAAD	2010/03/15	3.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	4.95	Call	Currency Future	1,917.0000	1,970.0000	2.765	0	0	0
13/08/2009	ZAAD	2010/03/15	6.65	Call	Currency Future	478.0000	512.0000	7.113	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
13/08/2009	ZAAD	2010/03/15	2.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	8.65	Put	Currency Future	1,874.0000	1,825.0000	(2.615)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.00	Call	Currency Future	919.0000	965.0000	5.005	0	0	0
13/08/2009	ZAAD	2010/03/15	5.50	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.45	Put	Currency Future	1,685.0000	1,638.0000	(2.789)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	136.0000	122.0000	(10.294)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.90	Put	Currency Future	4,051.0000	3,998.0000	(1.308)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.95	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.90	Call	Currency Future	362.0000	388.0000	7.182	0	0	0
13/08/2009	ZAAD	2010/03/15	10.40	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
13/08/2009	ZAAD	2010/03/15	5.65	Put	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.30	Put	Currency Future	136.0000	122.0000	(10.294)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.50	Call	Currency Future	3,357.0000	3,411.0000	1.609	0	0	0
13/08/2009	ZAAD	2010/03/15	3.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	4.60	Put	Currency Future	6.0000	6.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.35	Call	Currency Future	658.0000	698.0000	6.079	0	0	0
13/08/2009	ZAAD	2010/03/15	12.90	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	3.95	Call	Currency Future	2,908.0000	2,962.0000	1.857	0	0	0
13/08/2009	ZAAD	2010/03/15	6.90	Put	Currency Future	406.0000	378.0000	(6.897)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.40	Put	Currency Future	3,557.0000	3,504.0000	(1.490)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	3.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.45	Call	Currency Future	1,428.0000	1,481.0000	3.711	0	0	0
13/08/2009	ZAAD	2010/03/15	5.60	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.80	Put	Currency Future	348.0000	324.0000	(6.897)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.90	Put	Currency Future	6,047.0000	5,993.0000	(0.893)	0	0	0
13/08/2009	ZAAD	2010/03/15	2.85	Call	Currency Future	4,006.0000	4,060.0000	1.348	0	0	0
13/08/2009	ZAAD	2010/03/15	6.95	Put	Currency Future	438.0000	409.0000	(6.621)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.40	Put	Currency Future	5,547.0000	5,494.0000	(0.955)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.65	Call	Currency Future	80.0000	85.0000	6.250	0	0	0
13/08/2009	ZAAD	2010/03/15	6.00	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
13/08/2009	ZAAD	2010/03/15	4.50	Call	Currency Future	2,362.0000	2,415.0000	2.244	0	0	0
13/08/2009	ZAAD	2010/03/15	10.45	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
13/08/2009	ZAAD	2010/03/15	12.75	Put	Currency Future	5,897.0000	5,843.0000	(0.916)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.60	Call	Currency Future	3,257.0000	3,311.0000	1.658	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD 2010/03/15	7.00	Put	Currency Future	471.0000	440.0000	(6.582)	0	0	0
13/08/2009	ZAAD 2010/03/15	10.90	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/08/2009	ZAAD 2010/03/15	2.95	Call	Currency Future	3,906.0000	3,960.0000	1.382	0	0	0
13/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	452.0000	485.0000	7.301	0	0	0
13/08/2009	ZAAD 2010/03/15	8.40	Put	Currency Future	1,639.0000	1,591.0000	(2.929)	0	0	0
13/08/2009	ZAAD 2010/03/15	4.65	Call	Currency Future	2,213.0000	2,267.0000	2.440	0	0	0
13/08/2009	ZAAD 2010/03/15	6.10	Call	Currency Future	839.0000	883.0000	5.244	0	0	0
13/08/2009	ZAAD 2010/03/15	4.50	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	ZAAD 2010/03/15	4.45	Put	Currency Future	5.0000	5.0000	-	0	0	0
13/08/2009	ZAAD 2010/03/15	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD 2010/03/15	5.60	Call	Currency Future	1,283.0000	1,336.0000	4.131	0	0	0
13/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	404.0000	434.0000	7.426	0	0	0
13/08/2009	ZAAD 2010/03/15	14.40	Put	Currency Future	7,545.0000	7,491.0000	(0.716)	0	0	0
13/08/2009	ZAAD 2010/03/15	5.65	Call	Currency Future	1,235.0000	1,288.0000	4.291	0	0	0
13/08/2009	ZAAD 2010/03/15	5.50	Call	Currency Future	1,380.0000	1,432.0000	3.768	0	0	0
13/08/2009	ZAAD 2010/03/15	12.45	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD 2010/03/15	10.75	Put	Currency Future	3,902.0000	3,849.0000	(1.358)	0	0	0
13/08/2009	ZAAD 2010/03/15	2.60	Call	Currency Future	4,256.0000	4,310.0000	1.269	0	0	0
13/08/2009	ZAAD 2010/03/15	6.35	Put	Currency Future	152.0000	137.0000	(9.868)	0	0	0
13/08/2009	ZAAD 2010/03/15	8.90	Put	Currency Future	2,111.0000	2,063.0000	(2.274)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.95	Call	Currency Future	344.0000	369.0000	7.267	0	0	0
13/08/2009	ZAAD 2010/03/15	8.40	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
13/08/2009	ZAAD 2010/03/15	4.65	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	296.0000	274.0000	(7.432)	0	0	0
13/08/2009	ZAAD 2010/03/15	4.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.80	Call	Currency Future	404.0000	434.0000	7.426	0	0	0
13/08/2009	ZAAD 2010/03/15	3.40	Call	Currency Future	3,457.0000	3,511.0000	1.562	0	0	0
13/08/2009	ZAAD 2010/03/15	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD 2010/03/15	6.80	Put	Currency Future	348.0000	324.0000	(6.897)	0	0	0
13/08/2009	ZAAD 2010/03/15	3.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.30	Call	Currency Future	692.0000	733.0000	5.925	0	0	0
13/08/2009	ZAAD 2010/03/15	4.40	Call	Currency Future	2,461.0000	2,514.0000	2.154	0	0	0
13/08/2009	ZAAD 2010/03/15	5.40	Call	Currency Future	1,477.0000	1,529.0000	3.521	0	0	0
13/08/2009	ZAAD 2010/03/15	6.20	Call	Currency Future	763.0000	806.0000	5.636	0	0	0
13/08/2009	ZAAD 2010/03/15	14.50	Put	Currency Future	7,645.0000	7,591.0000	(0.706)	0	0	0
13/08/2009	ZAAD 2010/03/15	5.40	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2010/03/15	6.10	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	10.45	Put	Currency Future	3,606.0000	3,553.0000	(1.470)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	107.0000	96.0000	(10.280)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.50	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2010/03/15	2.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	14.45	Put	Currency Future	7,595.0000	7,541.0000	(0.711)	0	0	0
13/08/2009	ZAAD	2010/03/15	4.70	Put	Currency Future	7.0000	7.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.70	Call	Currency Future	1,188.0000	1,240.0000	4.377	0	0	0
13/08/2009	ZAAD	2010/03/15	4.70	Call	Currency Future	2,164.0000	2,217.0000	2.449	0	0	0
13/08/2009	ZAAD	2010/03/15	3.70	Call	Currency Future	3,157.0000	3,211.0000	1.710	0	0	0
13/08/2009	ZAAD	2010/03/15	14.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	10.60	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
13/08/2009	ZAAD	2010/03/15	3.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.25	Put	Currency Future	121.0000	108.0000	(10.744)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.75	Put	Currency Future	7,895.0000	7,841.0000	(0.684)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	14.60	Put	Currency Future	7,745.0000	7,691.0000	(0.697)	0	0	0
13/08/2009	ZAAD	2010/03/15	5.70	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.15	Call	Currency Future	800.0000	844.0000	5.500	0	0	0
13/08/2009	ZAAD	2010/03/15	5.90	Put	Currency Future	46.0000	40.0000	(13.043)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.45	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2010/03/15	4.55	Call	Currency Future	2,312.0000	2,366.0000	2.336	0	0	0
13/08/2009	ZAAD	2010/03/15	14.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	8.70	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
13/08/2009	ZAAD	2010/03/15	12.50	Put	Currency Future	5,647.0000	5,593.0000	(0.956)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.15	Put	Currency Future	94.0000	84.0000	(10.638)	0	0	0
13/08/2009	ZAAD	2010/03/15	4.90	Call	Currency Future	1,966.0000	2,020.0000	2.747	0	0	0
13/08/2009	ZAAD	2010/03/15	12.45	Put	Currency Future	5,597.0000	5,543.0000	(0.965)	0	0	0
13/08/2009	ZAAD	2010/03/15	4.55	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/08/2009	ZAAD	2010/03/15	2.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	2.50	Call	Currency Future	4,356.0000	4,410.0000	1.240	0	0	0
13/08/2009	ZAAD	2010/03/15	6.25	Call	Currency Future	727.0000	769.0000	5.777	0	0	0
13/08/2009	ZAAD	2010/03/15	4.90	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.55	Put	Currency Future	227.0000	209.0000	(7.930)	0	0	0
13/08/2009	ZAAD	2010/03/15	5.55	Call	Currency Future	1,332.0000	1,384.0000	3.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2010/03/15	12.60	Put	Currency Future	5,747.0000	5,693.0000	(0.940)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.70	Put	Currency Future	5,847.0000	5,793.0000	(0.924)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.20	Put	Currency Future	107.0000	96.0000	(10.280)	0	0	0
13/08/2009	ZAAD	2010/03/15	5.90	Call	Currency Future	1,002.0000	1,050.0000	4.790	0	0	0
13/08/2009	ZAAD	2010/03/15	6.55	Call	Currency Future	533.0000	569.0000	6.754	0	0	0
13/08/2009	ZAAD	2010/03/15	5.55	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.60	Call	Currency Future	83.0000	88.0000	6.024	0	0	0
13/08/2009	ZAAD	2010/03/15	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.20	Call	Currency Future	763.0000	806.0000	5.636	0	0	0
13/08/2009	ZAAD	2010/03/15	8.90	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
13/08/2009	ZAAD	2010/03/15	6.45	Call	Currency Future	593.0000	631.0000	6.408	0	0	0
13/08/2009	ZAAD	2010/03/15	14.90	Put	Currency Future	8,045.0000	7,991.0000	(0.671)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.45	Put	Currency Future	187.0000	171.0000	(8.556)	0	0	0
13/08/2009	ZAAD	2010/03/15	6.50	Call	Currency Future	563.0000	599.0000	6.394	0	0	0
13/08/2009	ZAAD	2010/03/15	6.60	Call	Currency Future	505.0000	540.0000	6.931	0	0	0
13/08/2009	ZAAD	2010/03/15	3.55	Call	Currency Future	3,307.0000	3,361.0000	1.633	0	0	0
13/08/2009	ZAAD	2010/03/15	6.50	Put	Currency Future	207.0000	189.0000	(8.696)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.55	Call	Currency Future	86.0000	91.0000	5.814	0	0	0
13/08/2009	ZAAD	2010/03/15	2.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	6.60	Put	Currency Future	249.0000	229.0000	(8.032)	0	0	0
13/08/2009	ZAAD	2010/03/15	5.95	Put	Currency Future	54.0000	47.0000	(12.963)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.95	Call	Currency Future	63.0000	69.0000	9.524	0	0	0
13/08/2009	ZAAD	2010/03/15	8.95	Put	Currency Future	2,157.0000	2,109.0000	(2.225)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.95	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
13/08/2009	ZAAD	2010/03/15	10.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/08/2009	ZAAD	2010/03/15	10.60	Put	Currency Future	3,754.0000	3,701.0000	(1.412)	0	0	0
13/08/2009	ZAAD	2010/03/15	2.55	Call	Currency Future	4,306.0000	4,360.0000	1.254	0	0	0
13/08/2009	ZAAD	2010/03/15	12.60	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD	2010/03/15	10.70	Put	Currency Future	3,853.0000	3,800.0000	(1.376)	0	0	0
13/08/2009	ZAAD	2010/03/15	5.60	Call	Currency Future	1,283.0000	1,336.0000	4.131	0	0	0
13/08/2009	ZAAD	2010/03/15	8.55	Put	Currency Future	1,779.0000	1,731.0000	(2.698)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/08/2009	ZAAD	2010/03/15	8.60	Put	Currency Future	1,827.0000	1,778.0000	(2.682)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.55	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/08/2009	ZAAD	2010/03/15	8.70	Put	Currency Future	1,921.0000	1,872.0000	(2.551)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.55	Call	Currency Future	11.0000	12.0000	9.091	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD	2010/03/15	14.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	12.55	Put	Currency Future	5,697.0000	5,643.0000	(0.948)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.55	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/08/2009	ZAAD	2010/03/15	2.70	Call	Currency Future	4,156.0000	4,210.0000	1.299	0	0	0
13/08/2009	ZAAD	2010/03/15	14.55	Put	Currency Future	7,695.0000	7,641.0000	(0.702)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.55	Put	Currency Future	3,705.0000	3,652.0000	(1.430)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.95	Put	Currency Future	6,097.0000	6,043.0000	(0.886)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	10.95	Put	Currency Future	4,101.0000	4,048.0000	(1.292)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.75	Put	Currency Future	1,969.0000	1,920.0000	(2.489)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.75	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
13/08/2009	ZAAD	2010/03/15	14.95	Put	Currency Future	8,095.0000	8,041.0000	(0.667)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.75	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
13/08/2009	ZAAD	2010/03/15	2.75	Call	Currency Future	4,106.0000	4,160.0000	1.315	0	0	0
13/08/2009	ZAAD	2010/03/15	2.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	4.75	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/08/2009	ZAAD	2010/03/15	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.75	Call	Currency Future	1,140.0000	1,192.0000	4.561	0	0	0
13/08/2009	ZAAD	2010/03/15	3.75	Call	Currency Future	3,108.0000	3,161.0000	1.705	0	0	0
13/08/2009	ZAAD	2010/03/15	2.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	4.75	Call	Currency Future	2,114.0000	2,168.0000	2.554	0	0	0
13/08/2009	ZAAD	2010/03/15	14.85	Put	Currency Future	7,995.0000	7,941.0000	(0.675)	0	0	0
13/08/2009	ZAAD	2010/03/15	12.85	Put	Currency Future	5,997.0000	5,943.0000	(0.900)	0	0	0
13/08/2009	ZAAD	2010/03/15	4.85	Call	Currency Future	2,016.0000	2,069.0000	2.629	0	0	0
13/08/2009	ZAAD	2010/03/15	4.85	Put	Currency Future	9.0000	9.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	3.85	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	2.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	3.85	Call	Currency Future	3,008.0000	3,062.0000	1.795	0	0	0
13/08/2009	ZAAD	2010/03/15	14.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.85	Call	Currency Future	1,045.0000	1,097.0000	4.976	0	0	0
13/08/2009	ZAAD	2010/03/15	8.85	Call	Currency Future	71.0000	75.0000	5.634	0	0	0
13/08/2009	ZAAD	2010/03/15	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/08/2009	ZAAD	2010/03/15	5.85	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
13/08/2009	ZAAD	2010/03/15	10.85	Put	Currency Future	4,002.0000	3,948.0000	(1.349)	0	0	0
13/08/2009	ZAAD	2010/03/15	8.85	Put	Currency Future	2,064.0000	2,015.0000	(2.374)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/08/2009	ZAAD 2010/03/15	10.85	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
13/08/2009	ZAAD 2010/03/15	6.75	Put	Currency Future	322.0000	299.0000	(7.143)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.75	Call	Currency Future	428.0000	459.0000	7.243	0	0	0
13/08/2009	ZAAD 2010/03/15	6.40	Call	Currency Future	625.0000	664.0000	6.240	0	0	0
13/08/2009	ZAAD 2010/03/15	6.40	Put	Currency Future	169.0000	153.0000	(9.467)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.70	Put	Currency Future	296.0000	274.0000	(7.432)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.70	Call	Currency Future	452.0000	485.0000	7.301	0	0	0
13/08/2009	ZAAD 2010/03/15	6.60	Put	Currency Future	249.0000	229.0000	(8.032)	0	0	0
13/08/2009	ZAAD 2010/03/15	6.60	Call	Currency Future	505.0000	540.0000	6.931	0	0	0

**Grand Total:** **1,169,032**